

# Deep-Learning-Based Causal Inference for Large-Scale Combinatorial Experiments: Theory and Empirical Evidence

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Large-scale online platforms launch hundreds of randomized experiments (a.k.a. A/B tests) every day to iterate their operations and marketing strategies. The combinations of these treatments are typically not exhaustively tested, which triggers an important question of both academic and practical interest: Without observing the outcomes of all treatment combinations, how does one estimate the causal effect of any treatment combination and identify the optimal treatment combination? We develop a novel framework combining deep learning and doubly robust estimation to estimate the causal effect of any treatment combination for each user on the platform when observing only a small subset of treatment combinations. Our proposed framework (called debiased deep learning, DeDL) exploits Neyman orthogonality and combines interpretable and flexible structural layers in deep learning. We prove theoretically that this framework yields efficient, consistent, and asymptotically normal estimators under mild assumptions, thus allowing for identifying the best treatment combination when observing only a few combinations. To empirically validate our method, we collaborated with a large-scale video-sharing platform and implemented our framework for three experiments involving three treatments where each combination of treatments is tested. When observing only a subset of treatment combinations, our DeDL approach significantly outperforms other benchmarks to accurately estimate and infer the average treatment effect of any treatment combination, and to identify the optimal treatment combination.

*Key words:* Deep Learning, Double Machine Learning, Causal Inference, Field Experiments, Experimentation on Online Platforms

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## 1. Introduction

Large-scale online platforms have penetrated the daily life of billions of people. As of January 2021, more than 53% of the world population (about 4.2 billion people) are active social media users.<sup>1</sup> People connect on social network platforms such as Facebook and TikTok, shop online on e-commerce platforms such as Amazon and Alibaba, and hail a ride on ride-sharing platforms such as Uber and Lyft. These platforms create tremendous value—the firms that develop and own such

<sup>1</sup> See <https://datareportal.com/reports/digital-2021-global-overview-report>.

businesses are now worth more than USD 1 trillion. For example, in October 2022, the market value of Amazon was USD 1.2 trillion, that of Alphabet was USD 1.4 trillion, and that of Microsoft was USD 1.9 trillion. McKinsey & Company estimates that the total market value of platform-based tech firms will reach more than 30% of the annual global gross economic outcome within the next ten years.<sup>2</sup>

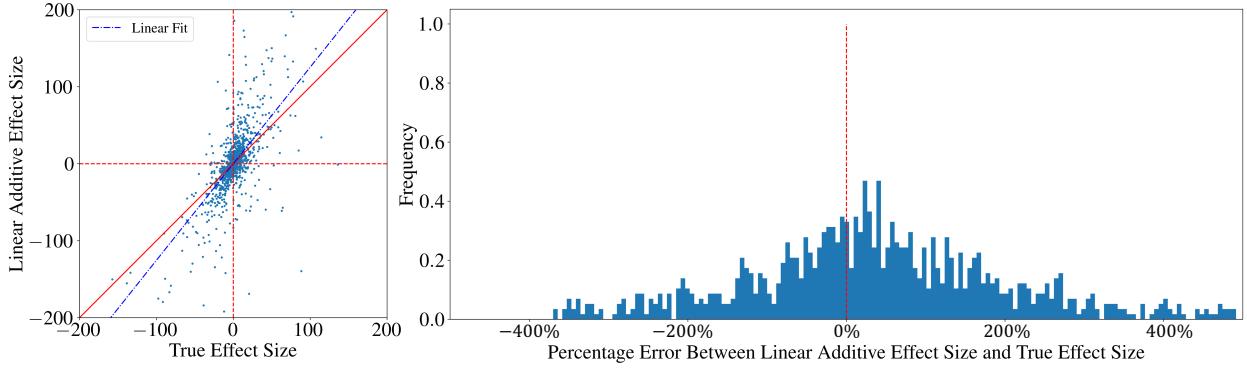
Equipped with mountains of user data and advanced information technology, online platforms base their critical business decisions on data analytics techniques. Of central importance are randomized experiments (a.k.a. A/B tests or field experiments; we use A/B tests and experiments interchangeably hereafter), which are widely considered the gold standard for causal inference and policy evaluation. Under an A/B test, a platform randomly assigns its users to different groups and applies a different treatment to users in each group. The controlled randomization enables the platform to credibly attribute the outcome differences of different user groups to the treatment effect of the strategies.

Because of the online nature of their business and their vast user traffic, platforms can conveniently run A/B tests to evaluate and optimize their product design, pricing, and recommendation strategies (Kohavi et al. 2020). Usually, the analyst casts a policy change in these aspects as a treatment and compares it with the existing policy through an A/B test. Leading online platforms such as Facebook, Amazon, Google, and TikTok each run more than 10,000 online experiments annually, many of which engage millions of their users (Kohavi and Thomke 2017).

To quickly iterate its business operations, a large-scale online platform typically runs hundreds of A/B tests concurrently (see, e.g., Xiong et al. 2020). The sheer number of tests makes it difficult to test the joint effect of different treatments. In particular, due to limited user traffic, a standard online experimentation method for the platform is the orthogonal traffic-assignment design (Tang et al. 2010, Xiong et al. 2020): The treatment assignments of different individual A/B tests are independent. As a consequence, each user of the platform may be treated by numerous A/B tests simultaneously. On one hand, the orthogonal experiment design utilizes the user traffic of the platform more efficiently. Orthogonality ensures noninterference among experiments, so the platform gets a credible causal estimate for each treatment in each experiment. On the other hand, it largely ignores the joint effects caused by the combination of treatments in practice. It does not allow the platform managers to find the best combination of treatments for each user.

In practice, platform managers typically assume the treatment effects of different A/B tests are linearly additive. Hence, the decision on whether and how to expand the traffic of one treatment, for example, to all platform users, is irrespective of other concurrent experiments. Such a decision

<sup>2</sup> See <https://www.mckinsey.com/capabilities/growth-marketing-and-sales/our-insights/prime-day-and-the-broad-reach-of-amazons-ecosystem>.



**Figure 1** Heterogeneous Response to Two Experiments

paradigm is particularly prevalent due to organizational reasons. For example, different stakeholders in a firm (e.g., the machine learning (ML) engineers and product managers) often manage their own set of A/B tests, and often there is little coordination. The combined effects of multiple experiments are largely treated in a simple manner with the linear additivity assumption made.

Combining different treatments can create synergistic or antagonistic effects, depending on how different treatments interact with each other. It is usually difficult, without a formal test, to predict which one is in effect. In the worst case, two treatments that both benefit the platform can in fact hurt the platform once combined.

To empirically illustrate that the interactions between different treatments should not be ignored, we collaborate with a large-scale online video-sharing platform (referred to as Platform O hereafter). We plot in Figure 1 the relationships between the treatment effects of two concurrent treatments (more institutional details will be provided in Section 4). We observed the causal effects of all four treatment combinations ( $2 \times 2$ ) in this example, because the experiments are run under the full factorial design. To investigate the heterogeneous responses to the treatments with respect to user covariates, we divide the experimented users into 1,254 subgroups based on their pretreatment covariates, including gender, age, location, and degree of activeness. Each observation in Figure 1 represents one such subgroup. Figure 1(a) plots, for each subgroup, the true observed effect size in the experiment, as well as the calculated effect size, if we assume these two effects are linearly additive. It clearly reveals the *substantial gap* from the ground-truth to simply adopt the linear addition rule in policy evaluation with multiple experiments. Figure 1(b) illustrates that different user groups have drastically diverse responses toward the treatments, some with increasing marginal returns/losses and others with decreasing marginal returns/losses.

Given these observations, in this paper, our main research question is: *When conducting multiple A/B tests and observing only a small subset of treatment combinations, how does one estimate and infer the causal effect of all treatment combinations, and how does one identify the optimal*

*treatment combination?* As discussed earlier, the most commonly adopted approach to solving this problem is to run individual experiments independently and infer the combined treatment effect by assuming linear additivity of treatment effects, an assumption not supported by our data and sensibly questionable in practice. An alternative solution is the factorial experiment design, which directly tests the causal effect of *each* treatment combination (Box et al. 1978, Wu and Hamada 2011, Dasgupta et al. 2015). However, for full factorial design, the user traffic required to obtain reliable estimation and inference results grows exponentially in the number of treatments, making this approach infeasible for a large-scale online platform that runs hundreds of experiments concurrently.

Another tempting approach might be to predict the outcome of each user under each treatment combination via an end-to-end ML model such as a deep neural network (DNN), in which one incorporates treatments as inputs. Such an approach is generally not amenable to the inference of causal effects. The inherent bias due to regulation or overfitting leads to an insufficient convergence to the true causal effects (i.e., average treatment effect, ATE) and, consequently, undesired statistical properties, which hinders effective causal inference. (see, e.g., Chernozhukov et al. 2018).

Consequently, we propose a novel statistical framework (called debiased deep learning, DeDL), which combines deep learning (DL) and double/debiased machine learning (DML) to estimate the causal effect of any treatment combination when observing only a subset of combinations. The framework yields asymptotically normal (therefore naturally  $\sqrt{n}$ -consistent) estimators, thus allowing for valid inference.

In addition to its theoretical elegance, our DeDL framework is further validated by its implementation for three real A/B tests on Platform O involving millions of users. Our empirical results suggest that the DeDL approach substantially outperforms the linear-regression- and deep-learning-based benchmarks to accurately estimate and infer the ATE of any treatment combination, and to correctly identify the best combination. Synthetic data further demonstrate the robust performance of DeDL under model misspecification.

We seek to make both theoretical and empirical contributions in this paper, which are summarized as follows.

**A novel causal inference framework for multiple A/B tests with theoretical guarantee.** As our main contribution, we provide a novel framework for researchers and practitioners to analyze the treatment effects of concurrent experiments and identify the optimal treatment combination. Our post-experiment causal-inference framework leverages a combination of DL and DML to infer the ATE of any treatment combination. Specifically, we propose a DNN with an *interpretable model layer*, which explicitly captures the interactions between different experiments. Our framework also exploits Neyman orthogonality and generates asymptotically normal estimators,

which makes statistical inference possible. Transparent and easy-to-check sufficient conditions for the validity of our framework are derived. In particular, we emphasize that, compared with the full factorial design that requires the user traffic to increase exponentially in the number of individual treatments, the user traffic necessary for estimation and inference by our framework scales only linearly due to the novel model layer in the DNN succinctly capturing the interactions between individual treatments.

**Empirical validation of our framework.** To demonstrate the practicality of DeDL, we implement the framework for a multiple-experiment setting on Platform O. The unique experimental architecture of these experiments enables us to observe the ground-truth causal effects of any treatment combination, thus allowing for comparing different approaches benchmarked against the ground truth and quantifying their estimation errors. We compare our DeDL approach with a set of linear-regression- and DL-based benchmarks. Importantly, we show that our framework yields a much more accurate estimation of the ATE and a more precise identification of the optimal treatment combination. Through comprehensive synthetic data in further simulation studies, we demonstrate the robustness of our DeDL framework in the presence of large biases in DNN training and a misspecified model layer.

To the best of our knowledge, ours is the first paper to validate the practical strength of the theoretically elegant DML-based methods through large-scale field experiments ( $N > 2,000,000$ ) where the unconfoundedness assumption is satisfied. Our discussion sheds light on several issues on the practical side when applying not only our framework but also many other popular DML-based methods together with deep neural nets, such as when to expect that the debias term adds value to inference and how to use cross-validation errors in the training stage to test whether the model structure is misspecified. In addition, our DeDL framework can be readily applied to the analysis of individual-level treatment effects, continuous treatment levels, and observational data under unconfoundedness. Therefore, we believe that our study has the potential to inspire future researchers and practitioners to utilize the combined method of DL and DML for causal inference.

The rest of this paper is organized as follows. In Section 2, we position our paper in the relevant literature. In Section 3, we present our debiased deep learning framework to infer treatment effects and identify the optimal treatment combination. In Section 4, we apply the framework to analyze real-world experiments. In Section 5, we conduct comprehensive synthetic experiments to demonstrate the robust performance of our proposed framework. Section 6 concludes. All proofs are relegated to the Appendix. All codes regarding Section 5 can be accessed in the GitHub repository.<sup>3</sup>

<sup>3</sup> See [https://anonymous.4open.science/r/deep\\_learning\\_based\\_causal\\_inference\\_for\\_combinatorial\\_experiments-9A77/](https://anonymous.4open.science/r/deep_learning_based_causal_inference_for_combinatorial_experiments-9A77/)

## 2. Literature Review

In this section, we review several streams of literature closely connected to our work.

**The theory and applications of DML.** The proposed DeDL framework stems from the recent advances in the semiparametric estimation and inference, the DML method in particular (e.g., Chernozhukov et al. 2018). Combining ML with Neyman orthogonality, the DML method performs remarkably well in estimating the parameters of interest in the presence of regularization and/or overfitting biases to estimate the nuance parameter(s). In particular, Farrell et al. (2021) establish novel nonasymptotic high-probability bounds for nuance parameter estimation with deep feedforward neural nets. Chiang et al. (2022) extend the DML framework by proposing a multiway cross-fitting algorithm suitable for multiway clustering sampled data such as panel data. Chernozhukov et al. (2022) develop an automatic DML framework using Lasso to learn the debiased term that often presents in the influence function directly from data. Combining DML with optimization further promotes its theoretical development in an operations context. For example, Qi et al. (2022) propose a personalized pricing algorithm by maximizing the expected revenue estimated using DML. We contribute to this literature by adapting the framework of Farrell et al. (2020) for capturing individual heterogeneity, tailoring it for the multiple-experiment setting, and pinpointing the technical conditions required for deriving valid estimators. Furthermore, we derive the estimator for the best-arm identification problem in this setting.

The DML framework has been extensively applied in many empirical settings for causal inference. For example, Knaus (2020) employs DML to evaluate the effectiveness of four labor programs in Switzerland. Dube et al. (2020) utilize DML to obtain debiased estimators for the effects of rewards for MTurk workers on project duration to investigate monopsony in online labor markets. Farbmacher et al. (2022) apply DML combined with causal mediation analysis to study the effect of health insurance coverage on general health. Fan et al. (2022) explore the causal effect of maternal smoking on the birth weight of newborn babies via the DML estimator. Leveraging hundreds of experiments on Facebook, Gordon et al. (2022) find that DML implemented with observational data under the selection of ads for users may have substantial biases from the ground truth. While all applications beyond Gordon et al. (2022) use observational data, our research provides the performance of the DML method with the data from a set of large-scale field experiments such that the fundamental unconfoundedness assumption is guaranteed. Contrary to the conclusion from Gordon et al. (2022) that DML estimates are far from experimental results, we show that our debiased estimators are accurate and valid for inference, significantly outperforming other benchmarks.

**Estimation and inference with multiple experiments.** Conventionally, researchers examine multiple-experiment settings through the lens of factorial design (i.e., full or fractional factorial

designs). Interested readers are referred to Box et al. (1978) and Wu and Hamada (2011) for detailed discussions of these classical approaches. Recent works (e.g., Dasgupta et al. 2015, Pashley and Bind 2019) marry such design strategies with the potential outcome framework (Imbens and Rubin 2015) for the study of causal inference. However, factorial design is hardly applicable to large-scale A/B testing platforms, where the number of experiments  $m$  can potentially be hundreds or even thousands. It is next to impossible to obtain the  $2^m$  treatment groups, as required by the full-factorial design. Even with the fractional factorial design, the sheer number of treatments implies that practically one can only test  $O(m)$  treatment combinations, suggesting that only  $O(m)$  direct or interaction effects are identifiable. The vast majority of the effects are, however, aliased away. Therefore, factorial design methods are rarely employed on large-scale A/B testing platforms. Proposing a new strategy to deal with the inference problem in such settings, our work applies the DML framework to the empirical analysis in the multiple-experiment setting and requires looser identification conditions. With an appropriately specified form of the response function to the treatment for each individual, we only need to observe  $m + 2$  treatment combinations for the treatment effect inference of all  $2^m$  combinations. We also apply this framework to a real multiple-experiment setting on Platform O and show the empirical success of the framework in this setting.

**Causal inference and its applications to online platforms.** Causal inference has long been a central topic in many fields, including economics, psychology, medical science, marketing, and operations (e.g., see Angrist and Pischke 2009, Wooldridge 2010). Recent advances in ML and high-dimensional statistics have enabled substantial development in this area. To name a few, Xie and Aurisset (2016) and Guo et al. (2021) propose variance-reduction techniques that use covariates to adjust estimators and obtain more-precise ones with fewer data. Farias et al. (2021) compute debiased estimators of treatment effects under general intervention patterns, which subsume the synthetic control paradigm. Goli et al. (2022) propose a theoretical framework to overcome the bias due to the interference in a ranking experiment on travel websites. Kallus et al. (2018) use matrix factorization and bound the estimation errors for ATEs to reduce the noise and measurement error in covariates. Lee and Shen (2018) estimate the winner's curse bias and use it to correct the final estimator for treatment effects. Athey et al. (2018) propose a two-stage approximate residual balancing algorithm to eliminate the bias in estimators obtained through sparse linear models. Arkhangelsky et al. (2021) propose a synthetic difference-in-differences estimator to deal with panel data, which possesses unbiasedness and consistency under regularity assumptions. Zhang and Politis (2022) improve the ridge regression estimator by adding a correction part to debias the original estimator. They use a wild-bootstrap algorithm to construct a confidence interval. An influential school of works combines ML methods with causal inference (Athey and Imbens 2016, Wager and Athey 2018). Among this literature, as discussed above, DML (Chernozhukov et al.

2018, Farrell et al. 2020) has received much attention. Furthermore, operations researchers also apply optimization techniques such as robust optimization (e.g., see Lim et al. 2006) to study the estimation in causal inference (e.g., Bertsimas et al. 2022).

In particular, our paper speaks to the applications of causal inference to online platforms. With a large amount of data available on online platforms, works in this area have proliferated in recent years. On the empirical side, field experiments on large-scale online platforms enable causal inference in a variety of business settings (e.g., Burtch et al. 2015, Cheung et al. 2017, Edelman et al. 2017, Zhang et al. 2020, Zeng et al. 2022). On the theoretical side, researchers propose innovative methods to overcome challenges arising from online platforms, such as two-sided randomization (e.g., Nandy et al. 2021, Johari et al. 2022, Ye et al. 2022), sequential experiments (e.g., Song and Sun 2021, Bojinov et al. 2022, Xiong et al. 2022), and block randomization (Candogan et al. 2021). Whereas this literature typically focuses on the single-experiment setting, we study the inference problem with multiple experiments.

### 3. Debiased Deep Learning (DeDL) Framework

In Section 3.1, we introduce the DL framework built upon Farrell et al. (2020) to study the estimation and inference of treatment effects in our multiple experiments setting.<sup>4</sup> Leveraging the semiparametric influence function derived via the pathwise derivative method (see Newey 1994, Farrell et al. 2020), we then demonstrate how we estimate our model in Section 3.2 and how to construct valid estimators to identify the best treatment combination in Section 3.3.

#### 3.1. Structured Deep Learning Model

We first present the DL-based inference framework for multiple experiments in a large platform. There are  $m$  concurrent field experiments on the platform, each with binary treatment levels, represented by  $\mathbf{T} \in \{0, 1\}^m$ .<sup>5</sup> Without loss of generality, we focus on the binary treatment case, which is a common practice for A/B tests on large-scale online platforms, but our framework can be readily extended to continuous and discrete treatment levels. The platform can observe the individual-level response to the treatment  $Y \in \mathbb{R}$ ,<sup>6</sup> along with the individual-level pretreatment covariates  $\mathbf{X} \in \mathbb{R}^{d_X}$  and treatment level  $\mathbf{T}$ . The treatment assignment mechanism is denoted by the conditional distribution  $\nu(\cdot | \cdot)$ , i.e.,  $\nu(\mathbf{t} | \mathbf{x}) = \mathbb{P}[\mathbf{T} = \mathbf{t} | \mathbf{X} = \mathbf{x}]$  for any  $\mathbf{t} \in \{0, 1\}^m$  given any  $\mathbf{x}$ .

<sup>4</sup> We use “multiple experiments,” “multiple treatments,” and “combinatorial experiments” interchangeably.

<sup>5</sup> *On notations:* Throughout the paper, vectors and matrices are in boldface. Vectors are written as column vectors, and  $\mathbf{v}'$  represents the transpose of vector  $\mathbf{v}$ . Random variables are represented by capital letters, and their realizations by lowercase letters. The  $L_2$  norm of function  $f(\cdot)$  is defined as  $\|f(\mathbf{x})\|_{L_2(\mathbf{X})} := \mathbb{E}[f(\mathbf{X})^2]^{1/2}$ . We use  $\mathbb{E}_n$  to denote the sample average and  $\mathbf{M} \succ 0$  to denote that matrix  $\mathbf{M}$  is positive-definite.

<sup>6</sup> For expositional ease, we focus on the one-dimensional outcome setting throughout this paper. In practice, online platforms could be interested in multiple outcome metrics (e.g., the number of active users and revenue); and the extension of our framework to the case where  $\mathbf{Y} \in \mathbb{R}^{d_Y}$  ( $d_Y > 1$ ) is straightforward.

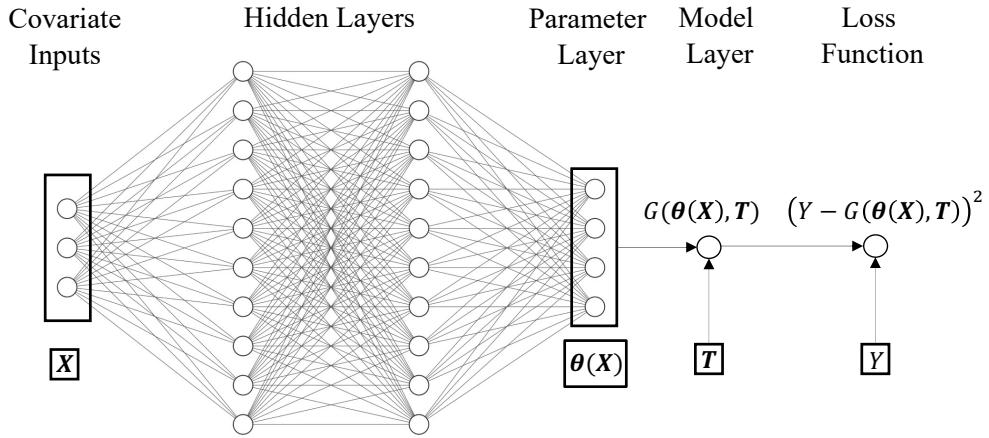
Following Farrell et al. (2020), we assume that the data-generating process (DGP) has the semiparametric form

$$\mathbb{E}[Y|\mathbf{X} = \mathbf{x}, \mathbf{T} = \mathbf{t}] = G(\boldsymbol{\theta}^*(\mathbf{x}), \mathbf{t}), \quad (1)$$

given any  $\mathbf{x}$  and  $\mathbf{t} \in \{0,1\}^m$ .  $G(\cdot, \cdot)$  is the known link function, and  $\boldsymbol{\theta}^*(\cdot) : \mathbb{R}^{d_x} \mapsto \mathbb{R}^{d_\theta}$  are the unknown nuisance parameters as functions of covariates  $\mathbf{x}$ . In particular,  $\boldsymbol{\theta}^*(\cdot)$  characterizes the heterogeneity in outcomes, and we shall predict them by ML models such as DNNs. The prespecified link function  $G(\cdot, \cdot)$  allows for the flexibility and interpretability of the relationship between the outcome  $Y$  and the treatment combination  $\mathbf{t}$ . For example, if the link function is linear, i.e.,  $\mathbb{E}[Y|\mathbf{X} = \mathbf{x}, \mathbf{T} = \mathbf{t}] = \boldsymbol{\theta}^*(\mathbf{x})' \mathbf{t}$ , the effect of any treatment combination equals the linear summation of each individual treatment effect therein. Combining the interpretability of the link function and the generalizability of ML, our framework not only provides practitioners with accurate inferences for the experimental outcome but also delineates the interactions between different treatments.

We apply our framework to address the following two essential questions of both academic and practical values: (a) What is the ATE for each treatment combination? (b) Which treatment combination is the most valuable for the platform (i.e., with the highest ATE)? The second question is also referred to in the literature as the best-arm identification problem (Gabillon et al. 2012, Lattimore et al. 2016).

Our framework involves a two-stage procedure. In the first *training* stage, we adopt DL to obtain a consistent estimator of the unknown parameter  $\boldsymbol{\theta}^*(\cdot)$ , which is denoted by  $\hat{\boldsymbol{\theta}}(\cdot)$ . In the second *estimation and inference* stage, based on the trained parameter  $\hat{\boldsymbol{\theta}}(\cdot)$ , we construct asymptotically normal estimators for the quantities of managerial interest (e.g., ATE), thus yielding valid inferences.



**Figure 2 Illustration of Deep Neural Network with the Structured Model Layer**

Inspired by our DGP (1), in the *training* stage, we use DNNs to approximate the unknown parameter  $\boldsymbol{\theta}^*(\cdot)$ . We then add a model layer (i.e., link function) on top of the DNNs to connect the outcome with the estimated parameters  $\hat{\boldsymbol{\theta}}(\cdot)$  and treatment level  $\mathbf{t}$ . Figure 2 illustrates the whole model from  $\mathbf{X}$  and  $\mathbf{T}$  to  $Y$ . We use  $\{(y_i, \mathbf{x}'_i, \check{\mathbf{t}}'_i) : 1 \leq i \leq n\}$  to denote the realization of random vector  $(Y, \mathbf{X}', \mathbf{T}')'$ , i.e., the observed data from experiments. We use the check symbol over the treatment  $\check{\mathbf{t}}$  to represent the realized treatment level in experiments to avoid confusion by the notation  $\mathbf{t} \in \{0, 1\}^m$  representing any target treatment in ATE as defined in Equation (3). DGP (1) suggests that the true parameter functions solve  $\boldsymbol{\theta}^*(\cdot) \in \arg \min_{\boldsymbol{\theta}(\cdot)} \mathbb{E}[(Y - G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{T}))^2]$ . Consequently, we use the squared error, denoted by  $\ell(y_i, \check{\mathbf{t}}'_i, \boldsymbol{\theta}(\mathbf{x}_i)) = (y_i - G(\boldsymbol{\theta}(\mathbf{x}_i), \check{\mathbf{t}}'_i))^2$  as the per-observation loss function used to train the estimator  $\hat{\boldsymbol{\theta}}(\cdot)$ . The estimators of  $\boldsymbol{\theta}^*(\cdot)$  can be obtained by minimizing the empirical loss on the training data set

$$\hat{\boldsymbol{\theta}}(\cdot) := \arg \min_{\boldsymbol{\theta}(\cdot) \in \mathcal{F}_{\text{DNN}}} \frac{1}{n} \sum_{i=1}^n \ell(y_i, \check{\mathbf{t}}'_i, \boldsymbol{\theta}(\mathbf{x}_i)) := \frac{1}{n} \sum_{i=1}^n (y_i - G(\boldsymbol{\theta}(\mathbf{x}_i), \check{\mathbf{t}}'_i))^2, \quad (2)$$

connected neural nets with bounded outputs  $\hat{\boldsymbol{\theta}}$ . We will detail the choice of the (known) link function  $G(\cdot, \cdot)$  and the training process of  $\hat{\boldsymbol{\theta}}(\cdot)$  in Section 3.2.

In the *estimation and inference* stage, the key is to construct estimators for (a) the ATE of any treatment combination and (b) the improvement in ATE for the identified best arm over any other treatment combination. Formally, we define

$$\mu(\mathbf{t}) := \mathbb{E}[G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t})] - \mathbb{E}[G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}_0)] \quad (3)$$

as the ground-truth ATE of treatment combination  $\mathbf{t} \in \{0, 1\}^m$ , where  $\mathbf{t}_0 = \mathbf{0}$  represents the control condition without any treatments. Denote  $\hat{\mu}(\mathbf{t})$  as our proposed estimator for  $\mu(\mathbf{t})$ , we show that our framework provides asymptotically normal and semiparametric efficient estimators  $\hat{\mu}(\cdot)$ .

We denote  $\mathbf{t}^*$  as the best treatment, the treatment with the largest value of  $\mu(\mathbf{t})$ , and let  $\hat{\mathbf{t}}^* := \arg \max_{\mathbf{t} \in \{0, 1\}^m} \hat{\mu}(\mathbf{t})$  be our proposed estimator for  $\mathbf{t}^*$ . We note that the ATE increment of the true best arm over any treatment combination is the difference between their (ground truth) ATEs,

$$\tau(\mathbf{t}) := \mu(\mathbf{t}^*) - \mu(\mathbf{t}), \quad \mathbf{t} \in \{0, 1\}^m, \quad (4)$$

which quantifies the loss of using  $\mathbf{t}$  instead of  $\mathbf{t}^*$ . Notice that identifying the best arm is equivalent to identifying the ATE increment of each arm. Therefore, let  $\hat{\tau}(\mathbf{t}) := \hat{\mu}(\hat{\mathbf{t}}^*) - \hat{\mu}(\mathbf{t})$  be an estimator of  $\tau(\mathbf{t})$  for each  $\mathbf{t} \in \{0, 1\}^m$ . We show that our proposed estimator  $\hat{\tau}(\cdot)$  is also  $\sqrt{n}$ -consistent, and the empirical best arm agrees with the true best arm with probability approaching one.

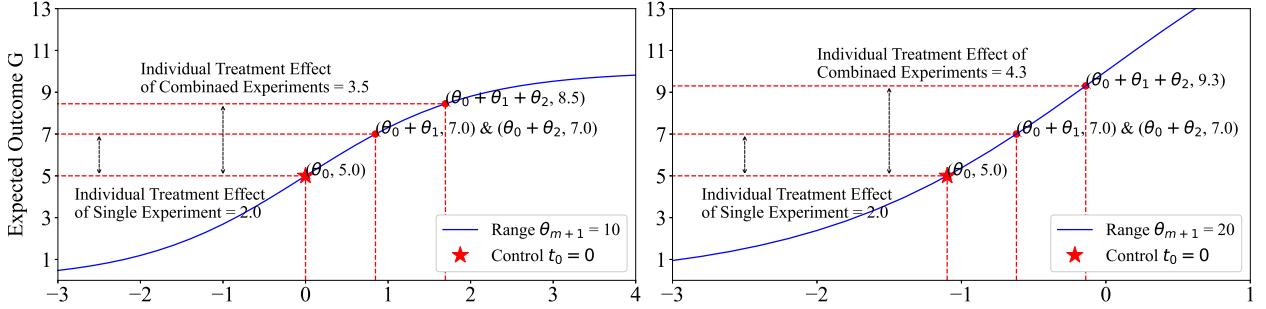
### 3.2. Training Stage

In this subsection, we aim to theoretically show that the empirical loss-minimization estimator  $\hat{\theta}(\cdot)$  defined by (2) converges to the  $\theta^*(\cdot)$  sufficiently fast for valid inference in the second stage under reasonable regularity assumptions and a properly chosen link function  $G(\cdot, \cdot)$  that well fits our multiple A/B tests setting. Throughout this paper, we make a regularity assumption commonly used in the DNN-estimation literature (e.g., Yarotsky 2017, Farrell et al. 2020), i.e., Assumption 3 in Appendix A.1, which requires true parameter  $\theta^*(\cdot)$  is uniformly bounded and sufficiently smooth.

We capture the richness of individual heterogeneity with the nonparametric function  $\theta^*(\cdot)$ , while given  $\theta^*(\cdot)$ , we essentially assume that the individual outcomes are fully structured and described by  $G(\cdot, \cdot)$ . The choice of the link function should, on one hand, reflect the economic nature of the multiple A/B tests business context and, on the other hand, be accompanied by associated treatment assignment mechanisms to ensure the identifiability and convergence of the estimates  $\hat{\theta}(\cdot)$ . We propose the following link functions with clear economic interpretations.

**ASSUMPTION 1 (Link Functions).** *We consider the following link functions  $G(\theta(\mathbf{x}), \mathbf{t})$  where  $\theta(\cdot) : \mathbb{R}^{d_x} \mapsto \mathbb{R}^{d_\theta}$ .*

- (a) *Multiplicative Form.*  $G(\theta(\mathbf{x}), \mathbf{t}) = \theta_0(\mathbf{x})(1 + \theta_1(\mathbf{x})t_1) \dots (1 + \theta_m(\mathbf{x})t_m)$ , and  $\mu \leq 1 + \theta_k(\mathbf{x}) \leq M$ ,  $k = 1, \dots, m$ , uniformly in  $\mathbf{x}$ , for some  $M > \mu > 0$ .
- (b) *Standard Sigmoid Form.*  $G(\theta(\mathbf{x}), \mathbf{t}) = a / (1 + \exp(-(\theta_0(\mathbf{x}) + \theta_1(\mathbf{x})t_1 + \dots + \theta_m(\mathbf{x})t_m))) + b$ , where  $a \neq 0$  and  $b$  are known constants.
- (c) *Generalized Sigmoid Form I.*  $G(\theta(\mathbf{x}), \mathbf{t}) = \theta_{m+1}(\mathbf{x}) / (1 + \exp(-(\theta_1(\mathbf{x})t_1 + \dots + \theta_m(\mathbf{x})t_m)))$ .
- (d) *Generalized Sigmoid Form II.*  $G(\theta(\mathbf{x}), \mathbf{t}) = \theta_{m+1}(\mathbf{x}) / (1 + \exp(-(\theta_0(\mathbf{x}) + \theta_1(\mathbf{x})t_1 + \dots + \theta_m(\mathbf{x})t_m)))$ .



**Figure 3 Illustration of Generalized Sigmoid Form II With Two Types Platform Users: Marginal Decreasing (Left) and Marginal Increasing (Right)**

All four link functions in Assumption 1 capture the heterogeneity with respect to different covariates  $\mathbf{x}$ . The link function of the *Multiplicative Form* (Assumption 1(a)) assumes multiplicative

*relative effect size* for different individual treatments, e.g., if each of two treatments increases the effect by 10%, then combined treatment increases by  $(1 + 10\%)(1 + 10\%) - 1 = 21\%$ . However, the *Multiplicative Form* can characterize only the increasing marginal effect, due to its global convexity.

The link function of the sigmoid forms (Assumption 1(b), (c), and (d)) leverages the convex-concave structure of the sigmoid function, thus capturing both increasing and decreasing marginal effects at the individual level. As a result, it is able to capture both marginal increasing and decreasing effects in ATE. We illustrate the coexistence of decreasing and increasing marginal effects with the *Generalized Sigmoid Form II* through an example. We consider two experiments ( $\mathbf{t}_i \in \{0, 1\}^2$ ) and two user types, as shown in Figure 3, where the  $y$ -axis represents an individual's average outcome  $\mathbb{E}[Y_i | \mathbf{X}_i, \mathbf{T}_i]$  follows the *Generalized Sigmoid Form II* (Assumption 1(d)). Under the control condition (i.e.,  $\mathbf{t} = \mathbf{t}_0 = (0, 0)'$ ), the expected outcome of both user types is 5 (i.e.,  $\mathbb{E}[Y_i | \mathbf{X}_i, \mathbf{T} = (0, 0)'] = 5$  for all  $i$ ), whereas the treatment effect of each experiment on each user type is 2 (i.e.,  $\mathbb{E}[Y_i | \mathbf{X}_i, \mathbf{T} = (1, 0)'] = \mathbb{E}[Y_i | \mathbf{X}_i, \mathbf{T} = (0, 1)'] = 7$  for all  $i$ ). For the first (resp. second) user type,  $\theta_{m+1} = 10$  (resp.  $\theta_{m+1} = 20$ ). Straightforward calculation implies that  $\mathbb{E}[Y_i | \mathbf{X}_i, \mathbf{T} = (1, 1)'] = 8.5$  (thus, the individual treatment effect is  $8.5 - 5 = 3.5 < 2 + 2 = 4$ , suggesting the decreasing marginal effects) for the first user type and  $\mathbb{E}[Y_i | \mathbf{X}_i, \mathbf{T} = (1, 1)'] = 9.3$  for the second user type (thus, the individual treatment effect is  $9.3 - 5 = 4.3 > 4$ , suggesting the increasing marginal effects). Therefore, if the first type of users takes more (resp. less) than 36% of the entire population, the platform will have a decreasing (resp. an increasing) marginal ATE.

The *Standard Sigmoid Form* with known constants  $a$  and  $b$  may be restrictive and cannot model the different outcome ranges across individuals. The *Generalized Sigmoid Forms I* and *II* resolve this issue by incorporating the parameter  $\theta_{m+1}(\mathbf{x})$ . Comparing three sigmoid link functions, one can notice that the *Standard Sigmoid Form* (Assumption 1(b)) and the *Generalized Sigmoid Form I* (Assumption 1(c)) are special cases of the *Generalized Sigmoid Form II* (Assumption 1(d)). Hence, we adopt the link function of *Generalized Sigmoid Form II* in our empirical study.

With our proposed link functions, we are ready to show the identifiability and convergence rate of the DNN in our framework. For identifiability, we further assume the treatment assignment mechanism is sufficiently “regular” (see Assumption 4 in Appendix A.1). For convergence, the additional assumption on the data observations being *i.i.d.*, bounded, and  $\boldsymbol{\theta}^*(\mathbf{x})$  being sufficiently smooth is also imposed (see Assumption 3 in Appendix A.1). Formally, we have the following proposition, the proof of which is relegated to Appendix A.3.

**PROPOSITION 1 (IDENTIFIABILITY AND CONVERGENCE).** *The following statements hold.*

- (a) *Under Assumptions 1 and 4 (in Appendix A.1), the parameter function  $\boldsymbol{\theta}^*(\mathbf{x})$  can be nonparametrically identified in DGP (1).*

- (b) Under Assumptions 1, 3 (in Appendix A.1), and 4 (in Appendix A.1), if the structured DNN as illustrated in Figure 2 has width  $H = O(n^{d_X/2(p+d_X)} \log^2 n)$  and depth  $L = O(\log n)$ , there exists a positive constant  $C$  that depends on the fixed quantities in Assumption 3, such that with probability at least  $1 - \exp(n^{-d_X/(p+d_X)} \log^8 n)$ , it holds that

$$\|\hat{\boldsymbol{\theta}}_k - \boldsymbol{\theta}_k^*\|_{L_2(\mathbf{X})}^2 \leq C \left\{ n^{-\frac{p}{p+d_X}} \log^8 n + \frac{\log \log n}{n} \right\},$$

for each  $k \in [d_\theta]$  when  $n$  is large enough.

The key step to prove Proposition 1 is translating the convergence of DNN estimation on outcomes  $Y$  into that of the parameter function estimates  $\hat{\boldsymbol{\theta}}(\cdot)$  under the treatment assignment mechanism sufficient for identification. The convergence rate given by Proposition 1 may not be tight (see Farrell et al. 2021), but it is sufficiently fast for the subsequent inference in our setting if  $p > d_X$ .

Another important implication of Proposition 1 is that, for our link functions in Assumption 1, it suffices to observe  $m + 2$  treatment combinations (see Assumption 4 in Appendix A.3 for details), which is orders of magnitude smaller than  $2^m$ , to ensure the identifiability and sufficiently fast convergence. In other words, suppose there are 10 different treatments, and in turn  $2^{10} = 1024$  possible treatment combinations. Our framework needs to observe only  $10 + 2 = 12$  combinations to estimate the parameter function  $\hat{\boldsymbol{\theta}}(\cdot)$  with sufficient convergence, which is only  $12/1024 = 1.2\%$  of the total possible combinations.

### 3.3. Estimation and Inference Stage

Next, we leverage our estimates  $\hat{\boldsymbol{\theta}}(\mathbf{x})$  obtained through DNNs to construct asymptotically normal estimators for  $\mu(\cdot)$  and  $\tau(\cdot)$ . We first define the *advantage function* of the treatment combination  $\mathbf{t}^1 \in \{0, 1\}^m$  over the treatment combination  $\mathbf{t}^2 \in \{0, 1\}^m$  as

$$H(\mathbf{x}, \boldsymbol{\theta}(\mathbf{x}); \mathbf{t}^1, \mathbf{t}^2) := G(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}^1) - G(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}^2).$$

Thus, the ATE of any treatment combination  $\mathbf{t} \in \{0, 1\}^m$  can be rewritten as

$$\mu(\mathbf{t}) = \mathbb{E}[H(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \mathbf{t}, \mathbf{t}_0)].$$

Analogously, the ATE increment of the identified best-arm  $\hat{\mathbf{t}}^*$  over any  $\mathbf{t} \in \{0, 1\}^m$  is written as

$$\tau(\mathbf{t}) := \mathbb{E}[G(\boldsymbol{\theta}^*(\mathbf{X}), \hat{\mathbf{t}}^*)] - \mathbb{E}[G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t})] = \mathbb{E}[H(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \hat{\mathbf{t}}^*, \mathbf{t})].$$

Hence, for the inference of identified best arm, we test the one-sided hypothesis  $\tau(\mathbf{t}) \geq 0$  for all  $\mathbf{t}$ . But this subsection focuses on ATE estimation and inference discussion, whereas the detailed discussion of best-arm identification is relegated to Appendix A.7.

One cannot directly use the plug-in estimator  $\hat{\mu}(\mathbf{t}) = \frac{1}{n} \sum_{i=1}^n H(\mathbf{x}_i, \hat{\boldsymbol{\theta}}(\mathbf{x}_i); \mathbf{t}, \mathbf{t}_0)$  for ATE, since this estimator is generally not  $\sqrt{n}$ -consistent due to the large bias of ML models. To solve this issue, our inference is mainly built upon the semiparametric technique—*influence function* (a.k.a. Neyman orthogonal score)—which implies the first order insensitive to perturbations in the nuisance parameters. We refer interested readers to [Newey \(1994\)](#) and Subsection 2.2.5 in [Chernozhukov et al. \(2018\)](#) for more discussion of influence functions and Neyman orthogonality. Similar to other work using influence function in semiparametric statistics, we make the following assumption.

**ASSUMPTION 2.** *For all  $\mathbf{t} \in \{0, 1\}^m$ , the following conditions hold uniformly with respect to all  $\mathbf{x}$ :*

- (i) *The DGP (1) holds; (ii)  $\Lambda(\mathbf{x}) := 2\mathbb{E}[G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \mathbf{T})G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \mathbf{T})' | \mathbf{X} = \mathbf{x}]$  is invertible with bounded inverse, where  $G_{\boldsymbol{\theta}}(\boldsymbol{\theta}, \mathbf{t})$  is the gradient of  $G(\boldsymbol{\theta}, \mathbf{t})$  with respect to  $\boldsymbol{\theta}$ ; and (iii) The ATE  $\mu(\mathbf{t})$  is identified and pathwise differentiable.*

We remark that Assumption 2 imposes several regularity conditions, which are standard and not restrictive in the literature on semiparametric statistics. The invertibility of  $\Lambda(\mathbf{x})$  is commonly assumed for deriving the influence function, and it can be easily satisfied in our setting. As shown in Appendix A.5, this invertibility condition can be translated into a lenient one under the *Generalized Sigmoid Form II*. Finally, the identification of  $\mu(\mathbf{t})$  immediately follows Proposition 1(a), and the pathwise differentiability of  $\mu(\mathbf{t})$  is a standard regularity condition.

**PROPOSITION 2.** *Suppose Assumptions 1, 2, 3 (in Appendix A.1), and 4 (in Appendix A.1) hold, then, the influence function for  $\mu(\mathbf{t})$  is  $\psi(\mathbf{z}, \boldsymbol{\theta}, \Lambda; \mathbf{t}, \mathbf{t}_0) - \mu(\mathbf{t})$  with,*

$$\psi(\mathbf{z}, \boldsymbol{\theta}, \Lambda; \mathbf{t}, \mathbf{t}_0) = H(\mathbf{x}, \boldsymbol{\theta}(\mathbf{x}); \mathbf{t}, \mathbf{t}_0) - H_{\boldsymbol{\theta}}(\mathbf{x}, \boldsymbol{\theta}(\mathbf{x}); \mathbf{t}, \mathbf{t}_0)' \Lambda(\mathbf{x})^{-1} \ell_{\boldsymbol{\theta}}(y, \check{\mathbf{t}}, \boldsymbol{\theta}(\mathbf{x})), \quad (5)$$

where  $\mathbf{z} = (y, \mathbf{x}', \check{\mathbf{t}}')'$  is observed data,  $\Lambda(\mathbf{x}) := 2\mathbb{E}[G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \mathbf{T})G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \mathbf{T})' | \mathbf{X} = \mathbf{x}]$ ,  $G_{\boldsymbol{\theta}}$  is gradient of  $G$  with respect to  $\boldsymbol{\theta}$ ,  $H_{\boldsymbol{\theta}}(\mathbf{x}, \boldsymbol{\theta}(\mathbf{x}); \mathbf{t}, \mathbf{t}_0) := G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}) - G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}_0)$  is gradient of  $H$  with respect to  $\boldsymbol{\theta}$ , and  $\ell_{\boldsymbol{\theta}}(y, \check{\mathbf{t}}, \boldsymbol{\theta}(\mathbf{x})) := 2G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \check{\mathbf{t}})(G(\boldsymbol{\theta}(\mathbf{x}), \check{\mathbf{t}}) - y)$  is gradient of  $\ell$  with respect to  $\boldsymbol{\theta}$ .

The influence function defined by Equation (5) contains a plug-in term  $H(\mathbf{x}, \boldsymbol{\theta}(\mathbf{x}); \mathbf{t}, \mathbf{t}_0)$  and a debiasing term  $-H_{\boldsymbol{\theta}}(\mathbf{x}, \boldsymbol{\theta}(\mathbf{x}); \mathbf{t}, \mathbf{t}_0)' \Lambda(\mathbf{x})^{-1} \ell_{\boldsymbol{\theta}}(y, \check{\mathbf{t}}, \boldsymbol{\theta}(\mathbf{x}))$ . Therefore, we call our framework debiased deep learning (DeDL). The computation of  $\Lambda(\mathbf{x})$  is straightforward under the known treatment assignment mechanism  $\nu(\cdot | \mathbf{x})$ .

Based on this influence function and the cross-fitting technique (e.g., [Chernozhukov et al. 2018](#)), we can construct estimators as illustrated in Algorithm 1. We refer interested readers to Appendix A.6 for the details of constructing the estimators  $\hat{\mu}_{\text{DeDL}}(\mathbf{t})$  by Equation (34) and  $\hat{\Psi}_{\text{DeDL}}(\mathbf{t}; \mu)$  by Equation (35), and the confidence interval  $\widehat{\mathcal{CI}}_{\text{DeDL}}(\mathbf{t}; \mu)$  by Equation (36).

We now present Proposition 3 on the asymptotic normality.

**Algorithm 1** DeDL Framework

- 
- 1: (Cross-fitting) Split data samples into  $S$  nonoverlapping folds  $\mathcal{S}_s$ ,  $s = 1, \dots, S$ .
  - 2: (Training) For each fold  $s$ , use the complement of  $\mathcal{S}_s$  to train DNN to get  $\hat{\theta}_s(\cdot)$  based on (2), and compute  $\hat{\Lambda}_s(\cdot) = 2\mathbb{E}[G_{\theta}(\hat{\theta}_s(\mathbf{x}), \mathbf{T})G_{\theta}(\hat{\theta}_s(\mathbf{x}), \mathbf{T})' | \mathbf{X} = \mathbf{x}]$ .
  - 3: (ATE Estimation and Inference) For each  $\mathbf{t} \in \{0, 1\}^m$ , leverage the influence function  $\psi$  and use data  $\mathcal{S}$  to construct the ATE estimator  $\hat{\mu}_{\text{DeDL}}(\mathbf{t})$  and variance estimator  $\hat{\Psi}_{\text{DeDL}}(\mathbf{t}; \mu)$ . Conduct ATE inference based on  $\hat{\mu}_{\text{DeDL}}(\mathbf{t})$  and  $\hat{\Psi}_{\text{DeDL}}(\mathbf{t}; \mu)$ .
  - 4: (Best-arm Identification) Find empirical best arm  $\hat{\mathbf{t}}^* := \arg \max_{\mathbf{t}} \hat{\mu}(\mathbf{t})$ . Similarly, use influence function  $\psi$  and cross-fitting to construct estimators  $\hat{\tau}_{\text{DeDL}}(\mathbf{t})$  and  $\hat{\Psi}_{\text{DeDL}}(\mathbf{t}; \tau)$  (see Appendix A.7) for the inference on best arm identification.
- 

**PROPOSITION 3.** Suppose Assumptions 1, 2, 3 (in Appendix A.1), and 4 (in Appendix A.1) hold and  $\hat{\Lambda}_s(\mathbf{x}_i)$  is uniformly invertible. Furthermore, we assume for all subsamples  $s = 1, 2, \dots, S$ , the estimators obey  $\|\hat{\theta}_{sk} - \theta_k^*\|_{L_2(\mathbf{X})} = o(n^{-1/4})$ ,  $k \in \{1, \dots, d_{\theta}\}$ , which holds under the assumptions and regularity conditions (for the structured DNN) of Proposition 1(b).

(a) For any treatment level  $\mathbf{t} \in \{0, 1\}^m$ ,

$$\sqrt{n}(\hat{\Psi}_{\text{DeDL}}(\mathbf{t}; \mu))^{-1/2}(\hat{\mu}_{\text{DeDL}}(\mathbf{t}) - \mu(\mathbf{t})) \rightarrow_d \mathcal{N}(0, 1).$$

(b) Furthermore suppose the best arm  $\mathbf{t}^* := \arg \max_{\mathbf{t} \in \{0, 1\}^m} \mu(\mathbf{t})$  is unique. We have  $\hat{\mathbf{t}}^* = \mathbf{t}^*$  with probability approaching one as the sample size goes to infinity, and for any treatment level  $\mathbf{t} \in \{0, 1\}^m$ ,

$$\sqrt{n}(\hat{\Psi}_{\text{DeDL}}(\mathbf{t}; \tau))^{-1/2}(\hat{\tau}_{\text{DeDL}}(\mathbf{t}) - \tau(\mathbf{t})) \rightarrow_d \mathcal{N}(0, 1).$$

The formal proof of Proposition 3 can be found in Appendix A.7. Importantly, the probability of failing to identify the true best arm vanishes as the sample size grows large. Therefore, Proposition 3 establishes the valid inference for ATE and best-arm identification under our DeDL framework. For the rest of this paper, we validate this framework with both experimental and synthetic data, and we demonstrate its superior performance over commonly used benchmarks.

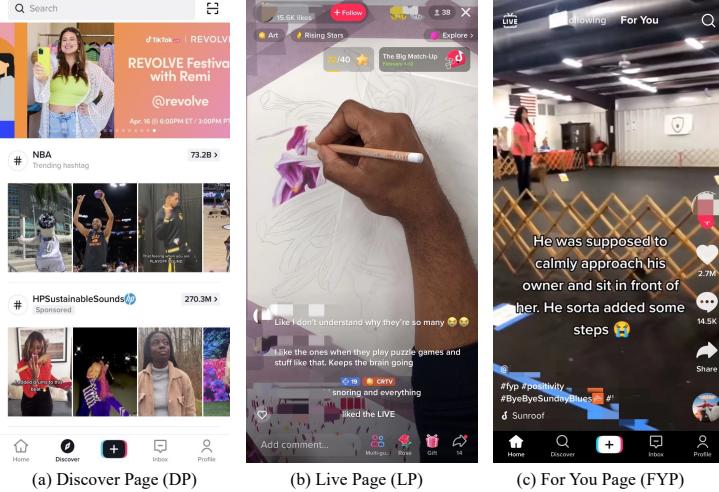
## 4. Application to Field Experiment Data

In this section, we conduct field experiments to test our theory. We apply our DeDL framework to the experimental data from Platform O. The empirical results highlight that, in the presence of unobserved treatment combinations, our approach more accurately estimates the ATE of any treatment combination, and identifies the optimal combination, than the commonly used benchmarks.

#### 4.1. Field Setting, Experiments, and Data

To empirically validate our proposed framework, we collaborate with Platform O, which features interactive short videos. Platform O, one of the largest short-video platforms, serves billions of users globally every day. Its users (referred to as “she” hereafter) may view the short videos on different product pages.

In our empirical analysis, we focus on three main pages of Platform O. To better illustrate, we refer to similar pages on TikTok: (i) the Discover Page (DP), (ii) the Live Page (LP), and (iii) the For You Page (FYP) (see Figure 4.). On the DP, the platform generates trendy hashtags and videos based on users’ preferences. On the LP, users are exposed to live streams. On the FYP, the platform recommends the best-performing videos (measured by, e.g., total click-throughs, total watch-time duration, like rate, and forward rate) that fit each user’s idiosyncratic interests. Users of Platform O can easily switch to any of these pages at any time they are using the platform.



**Figure 4** An Illustration of the Three Pages

Like all other large-scale UGC platforms such as Facebook and TikTok, Platform O runs hundreds of A/B tests daily to evaluate and optimize its product designs and recommendation algorithms. For most of these A/B tests, the platform’s main objective is to improve user engagement, which can be well approximated by the amount of screen time a user spends on the platform per day. Each experiment is randomized based on a distinct hash function of user IDs, which ensures that the treatment assignment mechanisms from any two experiments are independent.

In this paper, we focus on a unique set of three A/B tests or treatments, each of which examines the effect of a major adjustment to the video recommendation algorithm on one of three main

pages of Platform O (i.e., DP, LP, and FYP).<sup>7</sup> This set of experiments has one unique feature that the other sets of experiments on Platform O do not have: since these three experiments focus on the same population, the outcomes of the users under all  $2^3 = 8$  possible treatment combinations are all *observable*. The main reason that the algorithm team in Platform O decided to test all three experiments on the same population is precisely that they want to understand how much money they have left on the table by running each experiment independently and not finding the best combination.

With this unique setting, we can use this set of experiments to quantify the ground-truth ATE of any treatment combination, thus greatly facilitating our analysis to provide convincing validations of our DeDL framework against commonly adopted benchmarks. Throughout our empirical analysis, we use a three-dimensional binary vector  $\mathbf{T} \in \mathcal{T} := \{0, 1\}^3$  to represent the (random) treatment combination applied to a user, where the first component refers to whether the user is treated on DP, the second refers to whether she is treated in on LP, and the third refers to whether she is treated on FYP. Denote  $\mathbf{t} \in \mathcal{T}$  as the realization of  $\mathbf{T}$ . For example, a treatment vector  $\mathbf{t} = (1, 0, 0)'$  indicates that the user has received treatment on DP but is in the control group on LP and FYP.

This set of three experiments targeted 4,449,470 users in total between January 10, 2021, and February 1, 2021. Throughout our analysis, we use the total screen time of all three pages per day for each user as the outcome variable, consistent with the platform’s primary objective to boost user engagement. To fully leverage the power of our DeDL framework, we have also collected the pretreatment covariate data for the users targeted by the experiments. The covariates adopted in our analysis include 16 discrete variables (such as gender, frequent residence area, age range, and the user’s degree of activeness) and 10 continuous variables (such as the video-watching duration on each page per day in the 10 days right before the experiments). Table 5 (in Appendix B.1) describes all the covariates used in our analysis.

For each experiment, any targeted user, regardless of her pretreatment covariates, was independently and randomly assigned to the treatment group (i.e., the new algorithm on the respective page was applied) with the probability of 0.6 and to the control group (i.e., the baseline algorithm was applied) with the probability 0.4 in each experiment. Therefore, because all treatment assignments are orthogonal, each targeted user with covariates  $\mathbf{x}$  was assigned to the treatment combination  $\mathbf{t} \in \{0, 1\}^3$  with probability

$$\nu(\mathbf{t}|\mathbf{x}) = \mathbb{P}[\mathbf{T} = \mathbf{t} | \mathbf{X} = \mathbf{x}] = \prod_{k=1}^3 \left( 0.4 \cdot \mathbb{I}[t_k = 0] + 0.6 \cdot \mathbb{I}[t_k = 1] \right).$$

<sup>7</sup> For the sake of simplicity, we refer to the changes of several parameters in recommendation algorithm as major adjustment. In practice, the major adjustment could be adding weights for videos created by popular authors, increasing exposure of live streams viewed by nearby users, changing the degree of diversity of videos in users’ feeds, and so on.

The ATE under treatment combination  $\mathbf{t}$  is simply the expected outcome  $y$  under  $\mathbf{t}$  compared to that under  $\mathbf{t}_0 = (0, 0, 0)'$  over the same population  $\mathbf{X}$ . For a fair comparison of ATEs over different treatment combinations, we need to keep the user covariates similarly distributed under different treatment combinations in  $\mathcal{T}$ . Hence, we adopt stratified sampling to randomly select 2,066,606 users from those who are targeted by all three experiments.<sup>8</sup> Specifically, based on the moments and quantiles of the covariate distribution, we partition the covariate space into 69,111 strata, and then randomly sample the same number of users whose covariates lie within the stratum for each treatment combination. After the stratified sampling, we construct a new dataset that has about 258,325 users under each treatment combination (see column (3) of Table 2) and hence 2,066,606 users in total. Hereafter, we call the data sample after stratified sampling the *stratified sample*, and all the empirical analysis from now on is performed on the stratified sample. For the stratified sample, it can be seen that  $\mathbb{P}[T_k = 1] = \mathbb{P}[T_k = 0] = 0.5$  ( $k = 1, 2, 3$ ), independently distributed for different A/B tests. We detail the exact procedure of our stratified sampling in Appendix B.2.

To confirm the success of randomization among our stratified sample of users, we compare users under different treatment combinations in their gender, activeness on the platform, frequent residence area, pre-experiment active days, pre-experiment screen time of DP, LP, and FYP, and pre-experiment app-usage duration. Table 1 shows that the seven treatment combinations have similar proportions of male users, high-active users, and users from the south as the baseline combination  $\mathbf{t}_0 = (0, 0, 0)'$ . Moreover, the summary statistics of the covariates during 10 days before the experiments further assure that there is no significant difference between the average active days, average page screen time, and average app-usage duration of the users under seven treatment combinations and those under baseline combination (all p-values  $> 0.05$ ). Given the balanced user demographic and pre-experiment behavior covariates under different treatment combinations in our stratified sample, the difference between the outcome variables under different treatment combinations should be attributed to the experimental interventions, i.e., the implementation of new algorithms on different pages of Platform O. Furthermore, the randomization check reported in Table 1 also demonstrates that the covariate distributions are fairly similar with respect to different treatment combinations for the stratified sample, confirming that our DeDL framework can be applied with validity.

Table 2 documents the ground-truth ATE of all treatment combinations on the total screen time of all three pages per day benchmarked against the case where the baseline algorithm is applied

<sup>8</sup> Although in principle our randomization should guarantee balanced covariates, because there are many covariates and some covariates' distributions have long tails, the covariates are not in fact perfectly balanced across all 8 conditions. This leads to inconsistency to (3) and the theoretical discussion (Proposition 2) if one directly uses sample means as the ground truth to validate the treatment effects. One solution would be to redefine the treatment effect and rederive a rather complex new influence function that admits different covariate distributions, but we opt for a simpler approach, the stratified sampling.

**Table 1 Randomization Check**

		Treatment Combination $\mathbf{t}'$	(0, 0, 0)	(0, 0, 1)	(0, 1, 0)	(1, 0, 0)	(1, 1, 1)	(1, 1, 0)	(1, 0, 1)	(0, 1, 1)
<i>User Demographics</i>	Proportion of Male Users	60.51%	60.63%	60.31%	60.49%	60.40%	60.36%	60.30%	60.31%	
	Proportion of High-Active Users	29.67%	29.65%	29.60%	29.73%	29.77%	29.65%	29.80%	29.66%	
	Proportion of Users from the South	39.83%	39.64%	39.90%	39.80%	39.85%	39.68%	39.69%	39.74%	
		(0.16)	(0.63)	(0.88)	(0.90)	(0.26)	(0.29)	(0.48)		
<i>User Behaviors 10 Days Prior to the Experiments</i>	Average Active Days per User	-0.0003	-0.0010	0.0012	-0.0006	-0.0011	0.0001	0.0011	0.0008	
	Average DP Screen Time per User	0.0173	0.0144	0.0151	0.0152	0.0140	0.0145	0.0152	0.0157	
	Average LP Screen Time per User	0.0126	0.0091	0.0146	0.0104	0.0136	0.0145	0.0103	0.0159	
	Average FYP Screen Time per User	0.0048	0.0022	0.0033	0.0044	0.0010	0.0033	0.0015	0.0024	
	Average App Usage Duration per User	0.0129	0.0111	0.0114	0.0114	0.0104	0.0103	0.0120	0.0117	
		(0.55)	(0.62)	(0.61)	(0.39)	(0.37)	(0.76)	(0.69)		

Note: p-values of t-tests between the baseline combination  $\mathbf{t}_0 = (0, 0, 0)'$  and other treatment combinations are reported in parentheses. To protect sensitive data, the reported metrics of active days, screen time, and app-usage duration are rescaled.

in all three pages (i.e.,  $\mu(\mathbf{t})$  for all  $\mathbf{t} \in \mathcal{T}$ ). To protect the sensitive data of Platform O, we report only the relative ATEs (see column (1) of Table 2). We emphasize that the orthogonal deployment of these three experiments enables us to observe the ground-truth ATE of *all* seven treatment combinations and, thus, to provide ground-truth ATEs for us to validate our DeDL framework.

To validate our DeDL framework, we need to assume that some treatment conditions are unobserved; we use our framework to recover these “unobserved” conditions, and we compare our results with the ground truth. In practice, different engineer and product teams launch the individual experiments independently (most likely in an asynchronous and uncoordinated fashion), and the centralized platform manager runs a back-test to check the treatment effect of the combined experiment (i.e.,  $\mathbf{t} = (1, 1, 1)'$ ) at the end. Following this business practice, we assume that the outcomes are observable for the baseline case, the three individual experiments, and the combined experiment, and unobservable otherwise (see column (2) of Table 2). We denote  $\mathcal{T}_o := \{\mathbf{t} \in \mathcal{T} : t_1 + t_2 + t_3 \in \{0, 1, 3\}\}$  as the set of observable treatment combinations and  $\mathcal{T}_u := \{\mathbf{t} \in \mathcal{T} : \mathbf{t} \notin \mathcal{T}_o\}$  as the set of unobservable treatment combinations. Table 2 shows that the ground-truth ATE of some unobserved treatment combination (e.g.,  $\mathbf{t} = (0, 1, 0)'$ ) is insignificant (at  $\alpha = 0.05$ ).

#### 4.2. DeDL Framework on Experimental Data

In this subsection, we present the key steps in applying our DeDL framework to estimate and infer the ATE of each treatment combination (i.e.,  $\mu(\mathbf{t})$  defined by Equation (3) for all  $\mathbf{t} \in \mathcal{T}$ ), whose ground-truth value is documented in Table 2 column (1). The implementation details are provided in Appendix B.3. First, we consider the following model specification of DGP:

$$\mathbb{E}[Y | \mathbf{X} = \mathbf{x}, \mathbf{T} = \mathbf{t}] = G(\boldsymbol{\theta}^*(\mathbf{x}), \mathbf{t}) = \frac{\theta_4^*}{1 + \exp(-(\theta_0^*(\mathbf{x}) + \theta_1^*(\mathbf{x})t_1 + \theta_2^*(\mathbf{x})t_2 + \theta_3^*(\mathbf{x})t_3))}. \quad (6)$$

**Table 2** Ground-Truth ATE and Best-Arm Identification of Eight Treatment Combinations

Treatment Combination $\mathbf{t}'$	Relative Effect Size (1)	Observed or Not (2)	Number of Users (3)
(0, 0, 0)	0.000%	Observable	258,249
(0, 0, 1)	1.091%**	Observable	258,340
(0, 1, 0)	-0.267%	Observable	258,367
(1, 0, 0)	0.758%*	Observable	258,321
(1, 1, 1)	2.121%****	Observable	258,375
(1, 1, 0)	0.689%	Unobservable	258,480
(1, 0, 1)	2.299%****	Unobservable	258,305
(0, 1, 1)	1.387%***	Unobservable	258,172

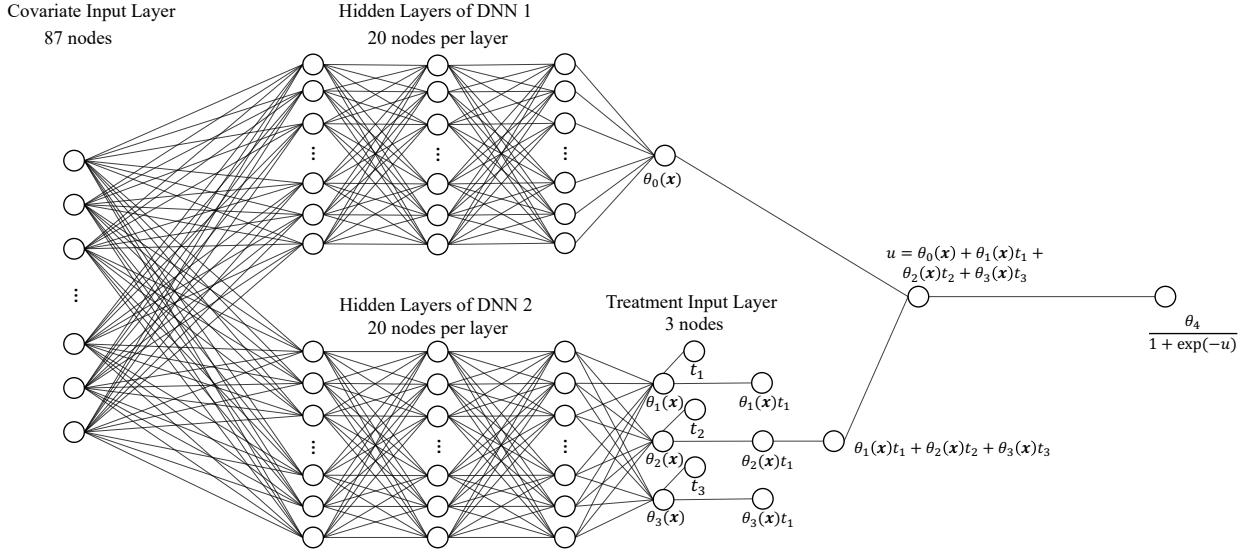
Note: To protect sensitive data, ATE is proportionally rescaled to relative effect size. The optimal treatment combination (i.e., best arm) is  $\mathbf{t}^* = (1, 0, 1)'$ . \* $p < 0.05$ ; \*\* $p < 0.01$ ; \*\*\* $p < 0.001$ ; \*\*\*\* $p < 0.0001$ .

The link function  $G$ , as a sigmoid function, can capture either “diminishing marginal return” or “increasing marginal return” of the experiments for different users, both of which we have observed in our data sample (see Figure 1). Here, we are using a simplified version of the *Generalized Sigmoid Form II* (Assumption 1(d)) to avoid overfitting. The parameter  $\theta_4^*$  can be thought of as the maximum possible video-watching time of any user.

Figure 5 illustrates our DNN architecture. We use two DNNs with three hidden layers per network (20 nodes in each layer) to approximate the parameters  $\theta_0^*(\cdot)$  and  $\theta_k^*(\cdot)$ , for  $k \in \{1, 2, 3\}$ , respectively. For each layer, the ReLU function (i.e.,  $\text{ReLU}(x) = \max\{0, x\}$ ) is used as the activation function. We then concatenate the last layers of two DNNs, take the linear combination ( $u = \theta_0(\mathbf{x}) + \theta_1(\mathbf{x})t_1 + \theta_2(\mathbf{x})t_2 + \theta_3(\mathbf{x})t_3$ ) as the input of a sigmoid function layer, and add another linear layer (no intercept, the slope approximates  $\theta_4^*$ ) to output  $y$ . We implement our DNN in TensorFlow and train the DNN by Adam algorithm (Kingma and Ba 2014) under the mean squared loss. The detailed implementation of our training with cross-fitting can be found in Appendix B.3.

After obtaining the fitted estimator  $\hat{\theta}(\cdot)$ , we estimate and infer the ATE of each treatment combination  $\mathbf{t}$  using the stratified sample with our influence function  $\psi(\mathbf{z}, \hat{\theta}, \hat{\Lambda}; \mathbf{t}, \mathbf{t}_0)$  defined by Equation (5). Specifically, we apply the estimators  $\hat{\mu}_{\text{DeDL}}(\cdot)$  and  $\widehat{\mathcal{CI}}_{\text{DeDL}}(\cdot; \mu)$  defined by Equation (34) and (36) to the stratified sample under each (observable or unobservable) treatment combination  $\mathbf{t} \in \mathcal{T}$  to obtain the estimated value and confidence interval of  $\mu(\mathbf{t})$ . We remark that  $\hat{\Lambda}(\mathbf{x})$  as the estimator of  $\Lambda(\mathbf{x}) = \mathbb{E}[\ell_{\theta\theta}(Y, \mathbf{T}, \boldsymbol{\theta}(\mathbf{X})) | \mathbf{X} = \mathbf{x}]$  can be directly computed once  $\hat{\theta}(\cdot)$  is obtained, because the distribution of the treatment combination  $\mathbf{T}$  is known. See Appendix B.3 for details.

Finally, we apply our DeDL framework to identify the treatment combination with the highest ATE,  $\mathbf{t}^* := \arg \max_{\mathbf{t} \in \mathcal{T}} \mu(\mathbf{t})$ . Specifically, we identify the “best arm” as  $\hat{\mathbf{t}}_{\text{DeDL}}^* := \arg \max_{\mathbf{t} \in \mathcal{T}} \hat{\mu}_{\text{DeDL}}(\mathbf{t})$ . Define  $\hat{\mu}_{\text{DeDL}}^* := \max_{\mathbf{t} \in \mathcal{T}} \hat{\mu}_{\text{DeDL}}(\mathbf{t})$  as the ATE of the best arm identified by our DeDL framework. We construct the estimators of ATE increment from treatment combination  $\mathbf{t}$  to “best arm” as  $\hat{\tau}_{\text{DeDL}}(\cdot) := \hat{\mu}_{\text{DeDL}}^* - \hat{\mu}_{\text{DeDL}}(\cdot)$  and  $\widehat{\mathcal{CI}}_{\text{DeDL}}(\cdot; \tau)$  defined by Equation (37) and (41) to each treatment combination  $\mathbf{t} \in \mathcal{T}$  and select the treatment combination(s)  $\mathbf{t}$  with  $\hat{\tau}_{\text{DeDL}}(\mathbf{t})$  insignificant from 0 as best arm(s).



**Figure 5 Structure of the Deep Neural Network Used in the Empirical Analysis**

### 4.3. Benchmarks

To evaluate the performance of our DeDL framework to (i) estimate and infer ATE and (ii) identify the optimal treatment combination, we consider four commonly used approaches as benchmarks: (a) the linear addition (LA) approach; (b) the linear regression (LR) approach; (c) the pure deep learning approach (PDL); and (d) the structured deep learning (SDL) approach. For implementation details of all four benchmarks, see Appendix C.

The LA approach assumes that ATE is linearly additive (i.e.,  $\mu(\mathbf{t}_1 + \mathbf{t}_2) = \mu(\mathbf{t}_1) + \mu(\mathbf{t}_2)$  for any  $\mathbf{t}_1, \mathbf{t}_2 \in \mathcal{T}$ ) and, thus, predicts the ATE of an unobservable treatment combination using those of the observable individual experiments. This approach is intuitive, convenient, and scalable, thus widely adopted by most large-scale online platforms in practice, such as Platform O. The standard error of an LA estimator for any treatment combination is estimated by assuming that the estimators for individual experiments are independent. For best-arm identification, the LA approach is equivalent to selecting all treatments that have a positive significant ATE.

Under the LR approach, we first predict the unobservable outcomes using a linear regression model trained on the observed sample by regressing the outcome  $y$  on  $\mathbf{t}$  and  $\mathbf{x}$ . The estimation and inference of ATE for each treatment combination  $\mathbf{t}$  are based on the pair-wise t-test between the outcome *predictions* under  $\mathbf{t}$  and those under the baseline combination  $\mathbf{t}_0$ . The LR approach identifies the best arm by selecting the treatment combination with the highest ATE based on the *predicted* outcomes of all treatment combinations. We remark that the LA and LR approaches inherently assume that the treatment effects are linearly additive and homogeneous.

The PDL approach employs a DNN with a similar structure as DeDL that predicts the outcome variable  $y$  as a function of both  $\mathbf{x}$  and  $\mathbf{t}$ . Unlike DeDL that has concrete link function to describe

the relationship of  $\mathbf{t}$  to  $y$  conditional on  $\mathbf{x}$ , PDL treats both  $\mathbf{x}$  and  $\mathbf{t}$  as network inputs and in turn, allows more flexible relationship from  $\mathbf{t}$  and  $\mathbf{x}$  to  $y$ . The PDL approach uses the same pair-wise t-test as the LR approach on the *predicted outcomes* for inference of ATE. The identification of the best arm depends on the highest ATE among all treatment combinations. The PDL estimator fully leverages the predictive power of DNN (potentially more powerful than DeDL, which assumes a concrete link function) but cannot use the influence function to debias the DL estimation as DeDL does. Therefore, the comparison between PDL and DeDL provides insights into the trade-off between the flexibility of DL models and the ability to construct influence functions with debiasing.

The SDL approach is exactly the same as the DeDL approach with only one distinction: Unlike DeDL, which uses the influence function to debias the estimation from DL, the SDL approach simply uses the prediction from the DL to construct plug-in estimator  $\hat{\mu}(\mathbf{t}) = \frac{1}{n} \sum_{i=1}^n H(\mathbf{x}_i, \hat{\theta}(\mathbf{x}_i); \mathbf{t}, \mathbf{t}_0)$ . Similar to the LR and PDL estimators, the SDL approach estimates and infers the ATE for each treatment combination  $\mathbf{t}$  by running the pair-wise t-test on the *predicted outcomes*. Likewise, the optimal treatment combination is identified as the one with the highest ATE based on the predicted outcomes of all treatment combinations. The comparison between SDL and PDL reveals the trade-off between economic interpretations and predictive power, whereas that between SDL and DeDL highlights the value of bias correction in our framework.

For any approach  $\pi \in \{\text{LA}, \text{LR}, \text{PDL}, \text{SDL}, \text{DeDL}\}$ , we use  $\hat{\mu}_\pi(\mathbf{t})$  (resp.,  $\widehat{\mathcal{CI}}_\pi(\mathbf{t}; \mu)$ ) to denote the ATE estimator (resp., the confidence interval of  $\hat{\mu}_\pi(\mathbf{t})$ ) generated by  $\pi$  for the treatment combination  $\mathbf{t} \neq \mathbf{t}_0$ . Likewise, we denote  $\hat{\tau}_\pi(\mathbf{t})$  (resp.,  $\widehat{\mathcal{CI}}_\pi(\mathbf{t}; \tau)$ ) to denote the estimator for the ATE difference between the optimal arm  $\mathbf{t}^*$  and the experiment combination  $\mathbf{t} \neq \mathbf{t}_0$  (resp., the confidence interval for such ATE difference) generated by  $\pi$ .

#### 4.4. Results on ATEs

We first compare the DeDL approach with the four benchmarks presented in Section 4.3 to estimate and infer the ATE of each “unobserved” treatment combination  $\mathbf{t} \in \mathcal{T}^u$ . As discussed above, the assignment mechanism of the three experiments on Platform O enables the observation of the ground-truth ATE of *each* treatment combination, based on which we assume that three treatment conditions are not observed by the algorithm and evaluate the performance of all approaches on these unobserved conditions. In particular, we document the following performance metrics:

- Correct Direction Ratio (CDRu). For any estimation and inference approach  $\pi$ , we denote  $\mathcal{T}^{cd}(\pi)$  as the set of all treatment combinations with *correct direction identification*, i.e., the treatment combinations  $\mathbf{t} \in \mathcal{T}$  whose ground-truth ATE  $\mu(\mathbf{t})$  have been correctly identified by  $\pi$  in terms of both (i) sign and (ii) statistical significance. Define  $\mathcal{T}_u^{cd}(\pi) := \mathcal{T}^{cd}(\pi) \cap \mathcal{T}_u$  as the set of unobservable treatment combinations with correct direction identification for  $\pi$ . Define the CDR for unobservable treatment combinations (CDRu) of  $\pi$  as  $\mathcal{CDR}_u(\pi) = \frac{|\mathcal{T}_u^{cd}(\pi)|}{|\mathcal{T}_u|} \times 100\%$ .

- Mean Absolute Percentage Error (MAPEu). The MAPE of any estimation and inference approach  $\pi$  is the average percentage error for unobserved treatment combinations with a significant ground-truth ATE. In other words, the MAPE of  $\pi$  for unobservable treatment combinations (MAPEu) is defined as  $\mathcal{MAP}\mathcal{E}_u(\pi) := \frac{1}{|\mathcal{T}_u^s|} \sum_{\mathbf{t} \in \mathcal{T}_u^s} \frac{|\mu(\mathbf{t}) - \hat{\mu}_\pi(\mathbf{t})|}{|\mu(\mathbf{t})|} \times 100\%$ .
- Mean Squared Error (MSEu). The MSE of  $\pi$  for unobservable treatment combinations (MSEu) is defined as  $\frac{1}{|\mathcal{T}_u|} \sum_{\mathbf{t} \in \mathcal{T}_u} (\mu(\mathbf{t}) - \hat{\mu}_\pi(\mathbf{t}))^2$ .
- Mean Absolute Error (MAEu). The MAE of  $\pi$  for unobservable treatment combinations (MAEu) is defined analogously as  $\frac{1}{|\mathcal{T}_u|} \sum_{\mathbf{t} \in \mathcal{T}_u} |\mu(\mathbf{t}) - \hat{\mu}_\pi(\mathbf{t})|$ .

To give a clear picture of the comparisons among *all* eight (observable and unobservable) treatment combinations and identify the best arm of them (see Section 4.5), we present the estimated treatment effects of all arms in Figure 6. In Table 3, we also calculate the above four metrics evaluated on both *unobserved* treatment combinations and *all* treatment combinations.

Table 3 documents the comparison of our DeDL approach against the LA, LR, PDL, and SDL benchmarks with respect to the four performance metrics described above. The punchline message of the empirical analysis is that our DeDL estimator substantially outperforms all four benchmarks with any of these performance metrics, providing evidence that the proposed framework accurately estimates and infers the ATE of any treatment combination for multiple A/B tests on a large-scale online platform. More notably, we highlight that, to our best knowledge, this is the first rigorous empirical validation of the DML methodology in a practical setting with data from large-scale field experiments.

As emphasized above, the unique concurrent orthogonal-design deployment of the three experiments on Platform O has made such validation possible by revealing the ground-truth ATE of each possible treatment combination. A key advantage of our DeDL approach to adopt DL in causal inference is its ability to capture the user-heterogeneity and nonlinearity for the combined treatment effect of multiple A/B tests on a large-scale online platform, the observation of which has motivated this study (see Figure 1). As expected, such an advantage stems from the strong predictive power of deep neural networks.

As aforementioned, the comparison between our DeDL framework and the SDL estimator provides more insights into how bias correction (i.e., influence function) affects the final causal inference performance. To provide more insights, in Figure 6, we visualize these two approaches' ATE estimates and the 95% confidence interval for each treatment combination (i.e.,  $\hat{\mu}_\pi(\mathbf{t})$  and  $\widehat{\mathcal{CI}}_\pi(\mathbf{t}; \mu)$  for  $\pi \in \{\text{SDL, DeDL}\}$  and  $\mathbf{t} \in \mathcal{T}$ ). Figure 6 shows that the bias correction can help causal inference in two significant ways: First, by correcting the bias due to the variabilities of the training data from the plug-in estimator, the DeDL approach is able to accurately identify the confidence interval

**Table 3 Comparison of Different Estimators of ATE**

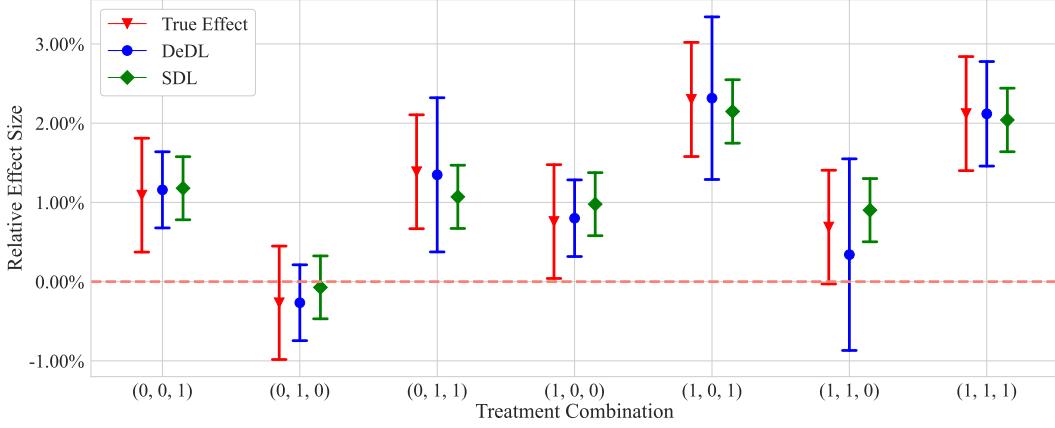
Estimator	Unobserved Treatment Combinations				Estimator	All Treatment Combinations			
	CDRu (1)	MAPEu (2)	MSEu (3)	MAEu (4)		CDR (5)	MAPE (6)	MSE (7)	MAE (8)
LA	2/3	30.06%	18.597	4.032	LA	7/8	12.02%	7.966	1.728
LR	2/3	4.90%	5.303	1.855	LR	7/8	17.37%	6.551	2.348
PDL	2/3	6.86%	4.876	1.838	PDL	6/8	14.76%	4.962	2.031
SDL	2/3	14.71%	5.623	2.271	SDL	6/8	14.03%	3.840	1.804
DeDL	3/3	1.75%	4.095	1.343	DeDL	8/8	3.07%	1.845	0.737

Notes: The calculation of MSE, MSEu, MAE, and MAEu are based on the scaled outcome variable (see Table 2, column (1)). MSE and MSEu are scaled by multiplying a constant. MAE and MAEu are scaled by multiplying another constant.

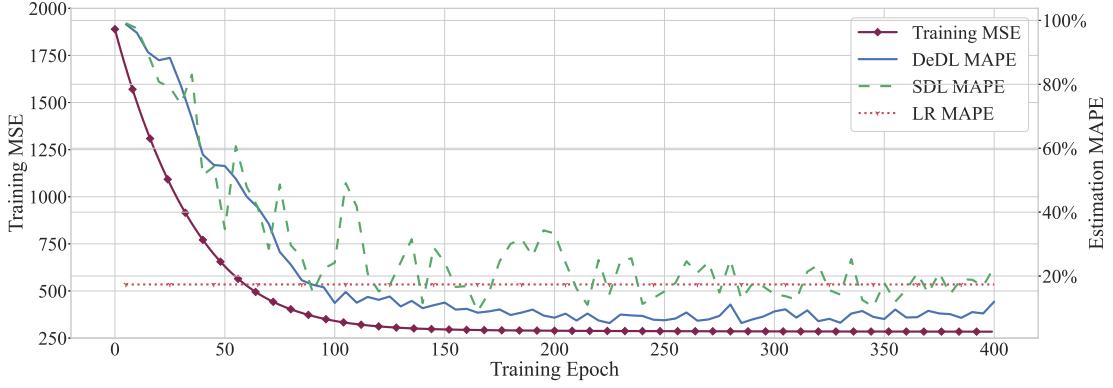
of the ATEs, while the **SDL** approach is always underestimating the standard error of ATE. This means that, without bias correction, the analysis leads to potentially more Type-I errors and higher false discovery rates for the platform. Second, **DeDL** provides a more accurate ATE estimate than **SDL** does, empirically confirming the advantage of the former for more accurate causal inference.

Moreover, the comparison between **SDL** and **PDL** in Table 3 shows that the pure DNN without assuming the link function can improve the performance of predicting the treatment effects (i.e., MAPEu reduced from 14.71% to 6.86%). This shows that, by using a concrete link function, we indeed sacrifice some prediction accuracy for the ability to derive bias correction terms and allow economic interpretation. However, since the performance of our **DeDL** estimator significantly outperform that of the **PDL** approach in all metrics, it shows that this sacrifice is justified in the context of causal inference. In other words, the benefit of assuming a concrete link function and use the corresponding bias correction will overweight the cost of not being able to describe a more flexible relationship between the treatment conditions and the outcome.

Last, we also compare the estimation MAPE of the **DeDL** estimator with **SDL** and **LR** estimators under increasing DNN training epochs in Figure 7. As Figure 7 makes clear, both **DeDL** and **SDL** estimators yield smaller MAPE, as DNN training loss is smaller (i.e., mean squared loss). We highlight that when DNN is poorly trained (i.e., within 100 epochs), the **DeDL** and **SDL** estimators have similar estimation MAPE, which are dominated by the **LR** estimator. In this case, we do not benefit from the debias term of DML. However, as the DNN converges, **DeDL** starts to show significant advantages in estimation accuracy compared to both **SDL** and **LR** estimators. This phenomenon is well connected to the classical literature on semiparametric statistics, which requires that the convergence rate of the estimated parameter functions  $\theta(\cdot)$  be sufficiently fast to obtain asymptotically unbiased estimators of the treatment effects (e.g., Chernozhukov et al. 2018). Finally, Figure 7 is also translated into an important actionable insight when adopting our **DeDL** framework that the DNN training error can be a useful indicator for the quality of the second-stage estimation and the effectiveness of the debiasing via DML.



**Figure 6** Detailed Comparisons Between the SDL and DeDL Estimators (bars represent confidence intervals)



**Figure 7** MAPE Comparison With DNN Training Epoch

#### 4.5. Results on Best-Arm Identification

This subsection applies our DeDL framework to identify the optimal treatment combination with the highest ATE. By the ground-truth ATE estimates (Table 2 column (1)), the “true” optimal treatment combination is  $\mathbf{t}^* = (1, 0, 1)'$ . We compare different estimators for best-arm identification in Table 4, and we report the same set of performance metrics defined in Section 4.4. In particular, we focus on the comparison between  $\tau(\mathbf{t})$  and  $\hat{\tau}(\mathbf{t})$ , the ground-truth treatment-effect increment and its estimator. Among eight treatment combinations, the treatment-effect increment of the “true” optimal treatment combination over both  $(1, 0, 1)$  and  $(1, 1, 1)$  insignificantly differ from 0. Column (1) in Table 4 indicates that only SDL and DeDL correctly identify both sign and statistical significance of all treatment-effect increments. Table 4 shows that DeDL estimators significantly outperform the LA, LR, PDL, and SDL benchmarks with respect to all performance metrics in identifying the best treatment combination.

**Table 4 Comparison of Different Estimators of Best-Arm Identification**

Estimator	CDR (1)	MAPE (2)	MSE (3)	MAE (4)
LA	7/8	21.92%	15.539	3.091
LR	7/8	11.86%	3.232	1.727
PDL	7/8	12.83%	4.053	1.839
SDL	8/8	17.45%	7.186	2.442
DeDL	8/8	5.97%	1.995	0.780

Notes: The calculations of MSE and MAE are based on the scaled outcome variable (see Table 2, column (4)). MSE is scaled by multiplying a constant. MAE is scaled by multiplying another constant.

In summary, Tables 3 and 4 both provide clear empirical evidence that our proposed DeDL estimator outperforms all other approaches in estimating the ATEs of unobserved conditions and identifying the best treatment conditions. We highlight that this paper is among the first works to empirically investigate the accuracy of the DML framework to recover the ground-truth treatment effects through large-scale field experiments. Our empirical evidence also sheds light on how crucial bias correction is in estimating the causal effects, and it provides insights into the trade-off between more flexible models and the ability to derive bias correction terms. Last but not least, we demonstrate that specifying and training a good ML model can be essential for second-stage inference. Indeed, we have carefully tailored the model structure, through the model layer of our DeDL framework, to the multiple-experiment problem, which leads to much-improved performances over an unstructured DL model. Consistent with the notorious difficulties of training DL models in the literature and practice, fine-tuning our model involves significant efforts.

## 5. Synthetic Experiments

In this section, we perform several synthetic experiments to gauge the robustness of our approach under different scenarios. We first validate our theory by varying the number of experiments  $m \in \{4, 6, 8, 10\}$  in Section 5.1. Then, we investigate several factors that might impact the performance of DeDL estimators in practice. In Section 5.2, we test the performance of our DeDL ATE estimators with a potentially large bias of estimating  $\hat{\theta}(\cdot)$ ; we find that DeDL is fairly robust, with moderate biases. We also systematically assess the performance of our method under model misspecification, and we shed light on how to test and select the link function in practice in Section 5.3. Furthermore, in Appendix D.4), we investigate a practical setting where the observed  $\mathbf{X}$  distribution deviates from the population, and we discuss how to use the rebalancing method to get trustworthy estimates.

**Simulation Setup.** Throughout Sections 5.1 and 5.2, we assume that the link function  $G$  is correctly specified. Consistent with our empirical study in Section 4, we use the *Generalized Sigmoid Form II*, i.e., for each data point  $i$ , we have

$$y_i = \frac{\theta_{m+1}^*}{1 + \exp(\theta_0^*(\mathbf{x}_i) + \theta_1^*(\mathbf{x}_i)t_{i1} + \theta_2^*(\mathbf{x}_i)t_{i2} + \dots + \theta_m^*(\mathbf{x}_i)t_{im})} + \epsilon_i, \quad (7)$$

where  $\epsilon_i$  is the *i.i.d.* random noise with zero mean.

We assume there are  $m$  concurrent field experiments, each with a binary treatment. We sample  $\theta_{m+1}^*$  from the uniform distribution  $\mathcal{U}(10, 20)$  throughout, while generating  $\theta_j(\mathbf{x})$ ,  $j = 0, 1, \dots, m$ , differently in different subsequent sections. We generate data points  $\mathbf{z}_i = (y_i, \mathbf{x}'_i, \mathbf{t}'_i)'$  as *i.i.d.* copies of the random vector  $\mathbf{Z} = (Y, \mathbf{X}', \mathbf{T})'$ . The random perturbation  $\epsilon$  follows a uniform distribution  $\mathcal{U}(-0.05, 0.05)$ . Without loss of generality, we generate covariates  $\mathbf{x}$  as follows: (1) the dimension of covariates  $\mathbf{X}$  satisfies  $d_{\mathbf{X}} = 10$ ; (2) the different components of  $\mathbf{X}$  are *i.i.d.* following the uniform distribution  $\mathcal{U}(0, 1)$ . We remark that larger random perturbations, higher dimensional covariates, and/or more complicated joint distributions of  $\mathbf{X}$  can be easily incorporated into the simulation. We adopt the current setting for ease of model training and efficiency of experiments.

To ensure that the identifiability and sufficient curvature conditions (i.e., Assumption 4) are met, we adopt the following treatment assignment mechanism  $\nu(\cdot | \cdot)$ . We assume the independence between  $\mathbf{X}$  and  $\mathbf{T}$ , whose distribution we denote as  $\nu(\mathbf{t}) = \mathbb{P}[\mathbf{T} = \mathbf{t}]$ . Furthermore, in the training stage, with equal probability, we randomly assign each experimental unit to one of  $m + 2$  different treatment combinations with equal probability, i.e.,  $\nu(\mathbf{t}) = 1/(m + 2)$  if  $\mathbf{t} \in \{\mathbf{t} \in \{0, 1\}^m : \sum_{i=1}^m t_i = 0 \text{ or } 1\} \cup \{(1, 1, 0, \dots, 0)'\}$  and  $\nu(\mathbf{t}) = 0$  for other treatment combinations. In other words, we assume the *partially observed outcome* setting with only  $m + 2$  observable treatment combinations, while other treatment outcomes are masked for gauging the performance of estimators.

Our neural network structure to estimate  $\theta_j^*(\mathbf{x})$ ,  $j = 0, 1, \dots, m$ , is prespecified as two-layer perceptrons with ReLU activation functions and 10 nodes in hidden layers in all experiments throughout this section. Because there are  $m + 2$  unknown parameters, which linearly scale with the number of experiments  $m$ , we generate  $500m$  *i.i.d.* experimental data points  $\mathbf{z}_i$  for the DNN training, and another independent  $500m$  experimental data points for the inference stage. During the DNN training stage, we randomly split this data set with 70% for training and the rest 30% for cross-validation. We adopt the MSE loss function and Adam algorithm (Kingma and Ba 2014). In most experiments, we stop training when the loss on cross-validation data is less than a fixed threshold of 0.3. We empirically tested various thresholds and found that the gain from a smaller stopping threshold is marginal. Thus, we picked this threshold based on the computational efficiency consideration. In the experiments with misspecified link functions and imbalanced data, which we will discuss later, the cross-validation loss tends to increase. Hence, we adjust the threshold accordingly in such cases. We also experiment with popular training strategies such as dropout or regularizing the weights, but the gain is marginal, so we do not include them in this discussion.

At the inference stage, we independently generate a data sample with the same size as the training data. To avoid the rare case where the empirical estimate  $\hat{\Lambda}(\mathbf{x})$  is not invertible (e.g.,  $\theta_i(\mathbf{x}) = \theta_j(\mathbf{x})$  for all  $i, j \in \{1, 2, \dots, m\}$ ), we add a small regularization to  $\hat{\Lambda}(\mathbf{x})$  so that  $(\hat{\Lambda}(\mathbf{x}) + 0.0005\mathbf{I}_{d_{m+2}})^{-1}$  is

well-defined. Similar regularization or trimming techniques based on the propensity score are quite common in practice for numerical stability.

To calculate the true ATE over the population, we use the sample average approximation with 2,000 independent samples for each treatment combination. We also use the standard  $t$ -test with a significance level of 0.05 to determine whether the ATE of an experiment combination is statistically significant. To derive statistical metrics such as confidence intervals, we replicate all synthetic experiments 200 times.

### 5.1. Validation of the DeDL Estimator

In this subsection, we aim at empirically validating the theoretical results in Section 3 and further demonstrating the superior performance of our DeDL estimator in practice. Such experiments are necessary due to the gaps between theory and practice. In particular, there are two potential inconsistencies between the underlying theory (e.g., see Section 3) and practical settings. First, the key theoretical result Proposition 1 is proved under the assumption that one obtains the estimator  $\hat{\boldsymbol{\theta}}(\mathbf{x})$  by (almost) minimizing the empirical loss. However, the loss of DNN is difficult to optimize globally, especially given our novel structured architecture with a model layer. Second, the theoretical DNN width  $O(n^{d_{\mathbf{X}}/2(p+d_{\mathbf{X}})} \log^2 n)$  and depth  $O(\log n)$  required in Proposition 1 are clearly too large for practical applications. Practitioners often fine-tune these hyperparameters at a much smaller scale. Given these practical issues, we find it necessary to conduct numerical experiments in addition to the field experiment to demonstrate the performance of DeDL in general settings.

To generate the functions  $\boldsymbol{\theta}^*(\mathbf{x})$  in this subsection, we first define the coefficient matrix  $\mathbf{A} \in \mathbb{R}^{(m+1) \times d_{\mathbf{X}}}$  with each component independently drawn from the uniform distribution  $\mathcal{U}(-0.5, 0.5)$  and write the  $j$  the row of  $\mathbf{A}$  as row vector  $\mathbf{A}_{[j]}$ . Then, we let  $\theta_j^*(\mathbf{x}) = (\mathbf{A}_{[j+1]} \mathbf{x})^3$ ,  $j = 0, 2, \dots, m$ . As mentioned, the parameter  $\theta_{m+1}^*$  is randomly generated from the uniform distribution  $\mathcal{U}(10, 20)$ . To facilitate numerical experiments, we choose a relatively simple structure for the neural network, as discussed previously. However, the more complex function  $\boldsymbol{\theta}^*(\mathbf{x})$  can be readily incorporated and tested in our synthetic experiments, and DNN training-related hyperparameters (e.g., width, depth, and training algorithm) should be fine-tuned to accommodate such cases.

In Figure 8(a), we evaluate the performance of different estimators including LA, LR, PDL, SDL, and DeDL with varying numbers of A/B tests, i.e.,  $m \in \{4, 6, 8, 10\}$ . We train these estimators with partially observed outcomes, as discussed above. In Appendix D.1, we report complete simulation results in Table 8 and Table 9, along with a more detailed discussion. The performance of MAE is highly correlated with other performance metrics, so to keep the discussion simple, we mainly report and visualize the performance comparison under MAE along with the 95% confidence interval,

shown in Figure 8. We compute the confidence interval using the 200 instances for each parameter combination. One can observe from panel (a) that DeDL has the best performance under all  $m \in \{4, 6, 8, 10\}$ . Increased values of  $m$  lead to quick degradation of the performance of LA and LR. Such simple models relying on linear extrapolation are unable to capture the rich treatment effects, but the performance of SDL and DeDL are relatively stable.

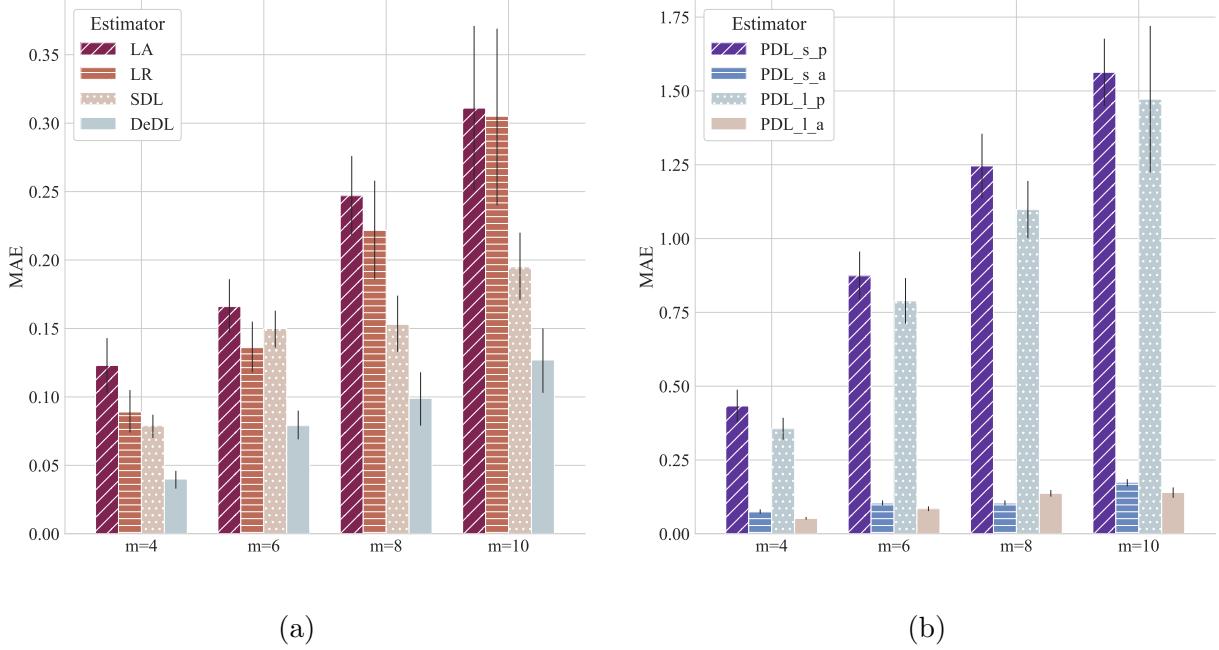
Figure 8(b) displays the performance of different variants of PDL estimators under different  $m$  values. For better visualization, we report the performance of PDL estimators with a different scale on the y-axis than that in (a). Among these different PDL estimators, we use subscripts  $s$  (small) and  $l$  (large) to represent different widths of neural nets, with 10 and 40 hidden nodes for all three hidden layers, respectively. All DNNs have three linear layers followed by ReLU activation layers. The subscripts  $p$  and  $a$  represent the training samples generated from *partially observed treatments* and *all* treatments, respectively. For a fair comparison to SDL and DeDL estimators, we focus on  $PDL_{s,p}$  with partially observed treatments and a similar DNN size to SDL. We observe that, with partially observed combinations, both  $PDL_{s,p}$  and  $PDL_{l,p}$  perform poorly, mainly driven by the bad performance under the unobserved treatments. Increased network size does not help much. However, when we incorporate data from all treatment combinations for training, estimators  $PDL_{s,a}$  and  $PDL_{l,a}$  obtain comparable performance with the best estimator DeDL. Therefore, a structured DNN model allows us to capture the interaction of experiments in practical settings, while the model flexibility in PDL helps only in unrealistic scenarios where a large proportion of experimental combinations are observed. We refer interested readers to Appendix D.1 for more detailed comparisons, discussions, and additional simulations of incorporating regularizers into PDL.

Because all performance metrics show similar patterns under different  $m$  values, we maintain  $m = 4$  for computation efficiency in all experiments in subsequent sections. Also, due to the inferior performance of PDL with partially observed treatments, we do not report its performance in the following sections.

## 5.2. Robustness to the DNN Convergence Rate

As pointed out by the semiparametric estimation literature (e.g., Chernozhukov et al. 2018), in practice, it is sometimes questionable whether DNN estimators  $\hat{\theta}(\cdot)$  can achieve the  $o(n^{-1/4})$  convergence rate required for the inference stage. To systematically illustrate the performance of the debiasing technique in learning the treatment effects in combinatorial experiments, we artificially control the biases in DNN estimators to evaluate the impact of such biases in the second-stage inference.

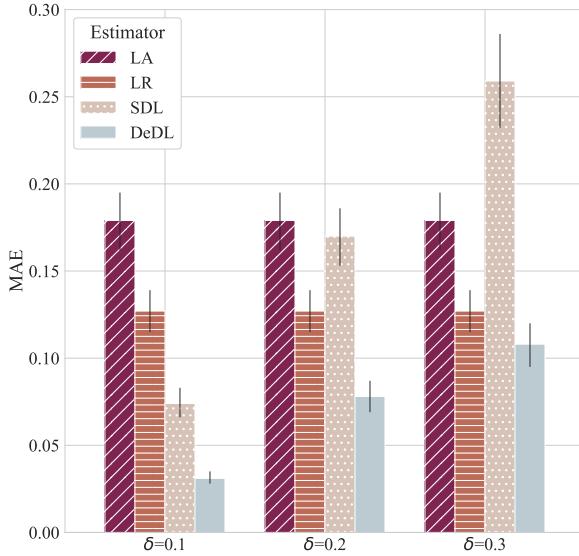
Specifically, we use an approach with a similar spirit to Chernozhukov et al. (2018) by constructing  $\hat{\theta}(\mathbf{x})$  with manually controlled biases. First, parameter functions are defined as  $\theta_{j-1}^*(\mathbf{x}) =$



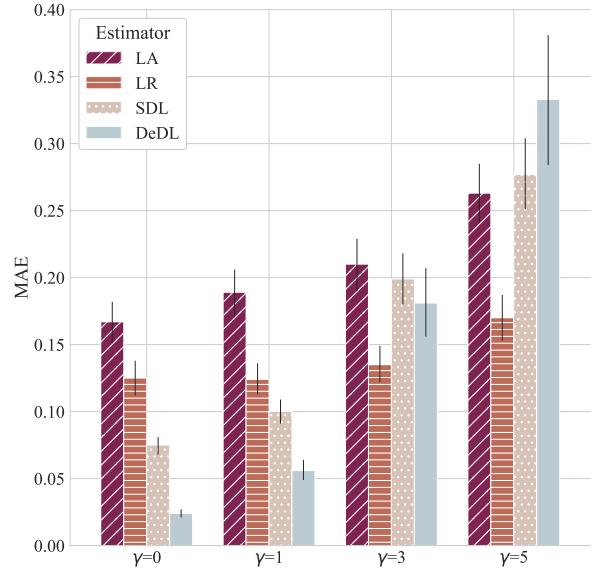
**Figure 8 MAE comparison among estimators under the increasing number of experiments  $m$  values. Panel (a) shows the performance of LA, LR, SDL, and DeDL. Panel (b) presents the performance of PDLs with different network size specifications and partially/fully observed data.**

$\mathbf{A}_{[j+1]} \mathbf{x}$ , for  $j = 0, 1, \dots, m$ , where each component in the coefficient matrix  $\mathbf{A} \in \mathbb{R}^{(m+1) \times d_{\mathbf{x}}}$  is generated under independent and uniform distribution  $\mathcal{U}(-0.5, 0.5)$ . The parameter  $\theta_{m+1}^*$  is randomly generated from the uniform distribution  $\mathcal{U}(10, 20)$ . Next, instead of training a DNN for estimation, we manually set the biased estimator  $\hat{\theta}_j(\mathbf{x}) = (1 + err_j)\theta_j^*(\mathbf{x})$ ,  $j = 0, 1, \dots, m + 1$ , where all  $err_j$ ,  $j = 0, 1, \dots, m + 1$  terms independently follow the uniform distribution  $\mathcal{U}(-\delta, \delta)$ . We set different levels of the bias range coefficient  $\delta \in \{0.1, 0.2, 0.3\}$  to investigate the effectiveness of DeDL with different levels of biases of the estimators  $\hat{\theta}$ . In the following discussion, we focus on the MAE performance metric. We refer interested readers to Appendix D.2 for a more detailed comparison and discussion.

As documented in Figure 9, DeDL has much smaller MAEs than SDL, implying a significant performance improvement with adding debias term. In all settings, DeDL performs better than LA and LR despite that SDL may generate MAEs much larger than LA and LR, in particular, when  $\delta = 0.3$ . This shows that the DeDL estimator is fairly robust, with moderate biases in  $\hat{\theta}$ . However, we also point out that when the bias from training is large, debiasing may not improve the performance, as we illustrated in Figure 7 in Section 4. In our simulation, we have a similar observation that, when  $\delta$  increases to 1.0, DeDL may perform worse than SDL under the MAPE metric. In such cases, it is critical to improve DeDL by training a better DNN model, for example, through using a larger network.



**Figure 9 MAE Comparison Under Decreasing DNN Convergence Rate**



**Figure 10 MAE Comparison Under Link Function Misspecification**

### 5.3. Link Function Misspecification

In this subsection, we first investigate how a misspecified link function impairs the effectiveness of our debiased estimator. Indeed, a key assumption of our framework is that the link function  $G$  is correctly specified. In practice, however, it can be challenging to select the best link function. On the positive side, as we will discuss, one may test the efficacy of the link function by checking the cross-validation errors in the DNN training stage.

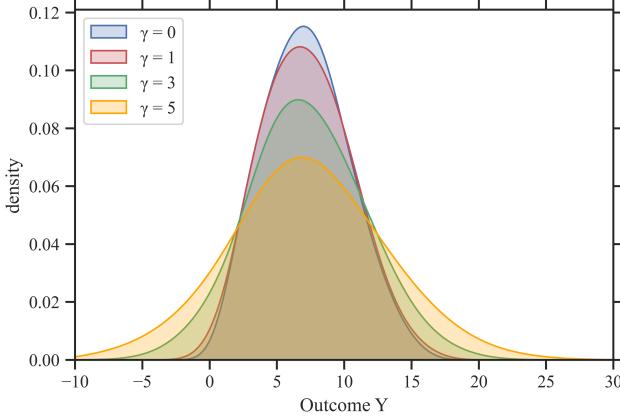
For this subsection, we adjust our true DGP as,

$$y_i = \frac{\theta_{m+1}^*}{1 + \exp(\theta_0^*(\mathbf{x}_i) + \theta_1^*(\mathbf{x}_i)t_{i1} + \dots + \theta_m^*(\mathbf{x}_i)t_{im})} + \gamma(\beta_0^*(\mathbf{x}_i) + \beta_1^*(\mathbf{x}_i)t_{i1} + \dots + \beta_m^*(\mathbf{x}_i)t_{im}) + \epsilon_i, \quad (8)$$

where parameter functions are defined as  $\theta_{j-1}^*(\mathbf{x}) = \mathbf{A}_{[j+1]} \mathbf{x}$ , and  $\beta_j^*(\mathbf{x}) = \mathbf{B}_{[j]} \mathbf{x}$ , for  $j = 0, 1, \dots, m$ . The parameter  $\gamma \geq 0$  captures the extent to which the true link function deviates from the *Generalized Sigmoid Form II*, which we still adopt in our DeDL framework for estimating the treatment effect. The larger the  $\gamma$ , the more misspecified our model is. We generate both the coefficient matrices  $\mathbf{A} \in \mathbb{R}^{(m+1) \times d_x}$  and  $\mathbf{B} \in \mathbb{R}^{(m+1) \times d_x}$  with independent entries, and each component follows the uniform distribution  $\mathcal{U}(-0.5, 0.5)$ . The parameter  $\theta_{m+1}^*$  is again randomly generated from the uniform distribution  $\mathcal{U}(10, 20)$ .

We run synthetic experiments under different levels of model misspecification  $\gamma \in \{0, 1, 3, 5\}$ . To illustrate how the link function is skewed, we plot in Figure 11 the histograms of outcome  $y$  in Equation (8). The  $x$ -axis represents the experimental outcome  $y$  among the population in all

$2^m$  treatment combinations with equal probability. Observe that when  $\gamma$  is large, e.g.,  $\gamma = 5$ , the bias from using the sigmoid link function to approximate the experimental outcome is likely to be significant.



**Figure 11 Experimental Outcome of Misspecified Model**

Here we plot the comparison between different methods under model misspecification in Figure 10. (We report the complete simulation results in Appendix D.3.) This comparison reveals that when the link function is more specified (i.e., larger  $\gamma$ ), **SDL** and **DeDL** estimators perform substantially worse, whereas the performances of the **LA** and **LR** estimators are relatively stable. Indeed, the **LA** and **LR** estimators face no significant increases in MAPE as  $\gamma$  gets larger. Also, when  $\gamma$  is increased to 5, **DeDL** performs worse than **SDL**, implying that debiasing via Neyman orthogonality hurts the performance when the link function is not correctly specified.

In practice, however, it is difficult, if not impossible, to verify the true link function. Fortunately, one may detect link function misspecification through large in-sample validation errors. In other words, we can resort to checking the cross-validation errors in the DNN training stage. To shed light on this point, we report the in-sample validation errors from our experiments. Specifically, we compare the errors induced by pure DNN without a sigmoid link function (a three-layer perceptron in our case) and structured DNN (a two-layer perceptron followed by a link function layer), respectively. Pure DNN takes treatment level  $\mathbf{t}$  together with covariates  $\mathbf{x}$  as inputs to the first linear layer. In contrast, the structured DNN takes only covariates  $\mathbf{x}$  to the first linear layer and uses treatment level  $\mathbf{t}$  in the final link function layer.

For a fair comparison, we set the pure DNN structure with a similar width and depth, i.e.,  $(d_{\mathbf{x}} + d_{\mathbf{t}} + 1)-10-\text{ReLU}-10-\text{ReLU}-10-\text{ReLU}-1$ . Equipped with higher flexibility, pure DNN is generally good at fitting individual responses in the partially observed treatment combinations. Hence, we can use the pure DNN as a benchmark for the in-sample comparison to check whether the

link function is reasonable. Adopting the same Adam algorithm and training samples, we obtain the following 95%  $C\bar{I}$ s of cross-validation mean squared errors under different misspecification levels: (a) [0.044, 0.053], [0.086, 0.112], [0.116, 0.159], [0.142, 0.197] for pure DNN under  $\gamma = 0, 1, 3, 5$  respectively; and (b) [0.012, 0.014], [0.019, 0.026], [0.076, 0.106], [0.215, 0.279] for structured DNN under  $\gamma = 0, 1, 3, 5$  respectively. One can observe that when  $\gamma \in \{0, 1, 3\}$ , the structured DNN has a smaller or comparable in-sample loss than the pure DNN, which indicates the reasonable performance of the generalized sigmoid link function to approximate the outcome variable. However, when the misspecification level  $\gamma = 5$ , the in-sample error from the generalized sigmoid form grows larger than that of the pure DNN. Correspondingly, in Figure 11, we observe severe performance degradation for both SDL and DeDL and a significant negative impact from the debiasing term. In this case, we suggest experimenting with a different link function in the first DNN training stage and/or not using the debiased estimator. More generally, as long as the in-sample loss of the structured DNN is on par with that of a pure DNN with similar depth and width, we recommend adopting this structured DNN with debiasing.

## 6. Conclusion

In this paper, we leverage the DeDL framework to infer treatment effects for concurrent experiments and to identify the best treatment combination. We show the superior performance of our method using data from three A/B tests on a large-scale online platform. We also demonstrate the robustness of the DeDL method through synthetic experiments. Our framework can also be applied to analyze the individual heterogeneity of treatment effects with observational data under unconfoundedness.

We close by discussing two future directions. First, for multilevel discrete and continuous treatments, though our link functions can still be applied, researchers could design more-flexible link functions that better fit the richer treatment assignment mechanisms for the identification and convergence of parameter functions. Second, researchers could combine the current framework with classical causal inference methods such as instrumental variables and difference-in-differences to derive some interesting results.

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# Online Appendices

## Appendix A: Technical Details

### A.1. Regularity Assumptions

We make the following regularity assumption throughout the theoretical analysis of this paper.

**ASSUMPTION 3.** (a).  $\mathbf{z}_i = (y_i, \mathbf{x}'_i, \tilde{\mathbf{t}}'_i)', 1 \leq i \leq n$ , are i.i.d. copies from the population random variables  $\mathbf{Z} = (Y, \mathbf{X}', \mathbf{T}')' \in \mathcal{Y} \times [-1, 1]^{d\mathbf{x}} \times \{0, 1\}^m$ , where  $\mathcal{Y}$  is the bounded support of the outcome  $Y$ .

(b). The parameter function  $\boldsymbol{\theta}^*(\mathbf{x})$  is uniformly bounded. Furthermore,  $\theta_k^*(\mathbf{x}) \in W^{p,\infty}([-1, 1]^{d\mathbf{x}})$ ,  $k = 1, 2, \dots, d_{\boldsymbol{\theta}}$ , where for positive integers  $p$ , define the Sobolev ball  $W^{p,\infty}([-1, 1]^{d\mathbf{x}})$  of functions  $h : \mathbb{R}^{d\mathbf{x}} \mapsto \mathbb{R}$  with smoothness  $p \in \mathbb{N}_+$  as,

$$W^{p,\infty}([-1, 1]^{d\mathbf{x}}) := \left\{ h : \max_{\mathbf{r}, |\mathbf{r}| \leq p} \operatorname{ess\,sup}_{\mathbf{v} \in [-1, 1]^{d\mathbf{x}}} |D^{\mathbf{r}} h(\mathbf{v})| \leq 1 \right\},$$

where  $\mathbf{r} = (r_1, \dots, r_{d_{\boldsymbol{\theta}}})$ ,  $|\mathbf{r}| = r_1 + \dots + r_{d_{\boldsymbol{\theta}}}$  and  $D^{\mathbf{r}} h$  is the weak derivative.

We remark that Assumption 3(a) implies that the DGP is bounded, whereas Assumption 3(b) ensures that the ground-truth parameter functions are uniformly bounded, and enjoy sufficient smoothness so they can be accurately approximated by DNNs. The smoothness assumptions (see, also, Assumption 2 in [Farrell et al. 2020](#)) are critical to deriving the sufficiently fast convergence rate of the estimator  $\hat{\boldsymbol{\theta}}(\cdot)$ .

We also make the following assumption throughout our analysis to ensure the identifiability and sufficient convergence rate of our model. Let  $\mathbf{t}(S) = (t_1(S), \dots, t_m(S))' \in \{0, 1\}^m$  denote the treatment assignment such that  $t_i(S) = \mathbf{1}\{i \in S\}$ , where  $S \subset \{1, 2, \dots, m\}$ , and define  $\tilde{\mathbf{T}} := (1, \mathbf{T}')'$  and  $\tilde{\mathbf{t}} := (1, \mathbf{t}')'$ .

**ASSUMPTION 4.** Any of the following conditions hold:

- (a)  $G(\cdot, \cdot)$  is of the Multiplicative Form,  $\mathbb{E}[\tilde{\mathbf{T}}\tilde{\mathbf{T}}'|\mathbf{X}]$  and  $|\theta_0^*(\mathbf{X})|$  are uniformly bounded away from zero;
- (b)  $G(\cdot, \cdot)$  is of the Standard Sigmoid Form,  $\mathbb{E}[\tilde{\mathbf{T}}\tilde{\mathbf{T}}'|\mathbf{X}]$  is uniformly bounded away from zero;
- (c)  $G(\cdot, \cdot)$  is of the Generalized Sigmoid Form I,  $\mathbb{E}[\mathbf{T}\mathbf{T}'|\mathbf{X}]$ ,  $|\theta_{m+1}^*(\mathbf{X})|$ , and  $\nu(\mathbf{t}(\emptyset)|\mathbf{X})$  are uniformly bounded away from zero;
- (d)  $G(\cdot, \cdot)$  is of the Generalized Sigmoid Form II,  $\mathbb{E}[\tilde{\mathbf{T}}\tilde{\mathbf{T}}'|\mathbf{X}]$  and  $|\theta_{m+1}^*(\mathbf{x})|$  are uniformly bounded away from zero, and there exists a triplet  $(i, S_1, S_2)$  ( $i \in \{1, \dots, m\}$ ,  $S_1, S_2 \subset \{1, 2, \dots, m\}$ ) such that  $i \notin S_1$ ,  $i \notin S_2$ ,  $S_1 \neq S_2$ , and  $\nu(\mathbf{t}(S_1 \cup \{i\})|\mathbf{X}) \cdot \nu(\mathbf{t}(S_1)|\mathbf{X}) \cdot \nu(\mathbf{t}(S_2 \cup \{i\})|\mathbf{X}) \cdot \nu(\mathbf{t}(S_2)|\mathbf{X})$  and  $|G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}(S_1 \cup \{i\}))G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}(S_2)) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}(S_2 \cup \{i\}))G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}(S_1))|$  are both uniformly bounded away from zero.

Technically, we require that these conditions are satisfied uniformly on a set with probability one. For simplicity, we skip almost everywhere in these statements. For example,  $\mathbb{E}[\tilde{\mathbf{T}}\tilde{\mathbf{T}}'|\mathbf{X}] \succ 0$  uniformly almost everywhere means that its smallest eigenvalue is uniformly lower bounded for all  $\mathbf{X}$  except for a zero probability set. In particular, this assumption is satisfied as long as all  $m$  individual treatment conditions and the full control condition are assigned with positive probability, i.e.,  $\nu((0, 0, \dots, 0)'|\mathbf{x}) > c$  and  $\nu((1, 0, \dots, 0)'|\mathbf{x})$ ,  $\nu((0, 1, \dots, 0)'|\mathbf{x})$ , ...,  $\nu((0, 0, \dots, 1)'|\mathbf{x}) > c$ , for some  $c > 0$  almost everywhere, which is a fairly mild assumption.

## A.2. Influence Function

The following lemma formally states a generic result regarding the influence function, which proves useful to derive the influence function in our setting (Proposition 2). We reproduce the derivation of the influence function, which was first presented in Farrell et al. (2020), for completeness. This derivation follows the pathwise derivative method originated in Newey (1994).

**LEMMA 1 (Theorem 2 in Farrell et al. (2020)).** *For all  $\mathbf{t} \in \{0,1\}^m$ , suppose the following conditions hold uniformly in the given conditioning elements. (i) Equation (1) holds and identifies  $\boldsymbol{\theta}^*(\cdot)$ . (ii)  $\mathbb{E}[\ell_{\boldsymbol{\theta}}(Y, \check{\mathbf{t}}, \boldsymbol{\theta}^*(\mathbf{x})) | \mathbf{X} = \mathbf{x}, \mathbf{T} = \check{\mathbf{t}}] = 0$ . (iii)  $\boldsymbol{\Lambda}(\mathbf{x}) := \mathbb{E}[\ell_{\boldsymbol{\theta}\boldsymbol{\theta}}(Y, \mathbf{T}, \boldsymbol{\theta}(\mathbf{x})) | \mathbf{X} = \mathbf{x}]$  is invertible with uniformly bounded inverse. (iv) Parameter  $\mu(\mathbf{t})$  is identified, pathwise differentiable, and  $H$  and  $\ell$  are thrice continuously differentiable in  $\boldsymbol{\theta}$ . (v)  $H(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}, \mathbf{t}_0)$  and  $\ell_{\boldsymbol{\theta}}(Y, \mathbf{T}, \boldsymbol{\theta}^*(\mathbf{X}))$  possess  $q > 4$  finite absolute moments and positive variance. Then for the treatment effect  $\mu(\mathbf{t})$ , the Neyman orthogonal score is  $\psi(\mathbf{z}, \boldsymbol{\theta}, \boldsymbol{\Lambda}; \mathbf{t}, \mathbf{t}_0) - \mu(\mathbf{t})$ , where*

$$\psi(\mathbf{z}, \boldsymbol{\theta}, \boldsymbol{\Lambda}; \mathbf{t}, \mathbf{t}_0) = H(\mathbf{x}, \boldsymbol{\theta}(\mathbf{x}); \mathbf{t}, \mathbf{t}_0) - H_{\boldsymbol{\theta}}(\mathbf{x}, \boldsymbol{\theta}(\mathbf{x}); \mathbf{t}, \mathbf{t}_0)' \boldsymbol{\Lambda}(\mathbf{x})^{-1} \ell_{\boldsymbol{\theta}}(y, \check{\mathbf{t}}, \boldsymbol{\theta}(\mathbf{x})), \quad (9)$$

where  $\ell_{\boldsymbol{\theta}}, H_{\boldsymbol{\theta}}$  are  $d_{\boldsymbol{\theta}}$ -dimensional vectors of first order derivatives, and  $\ell_{\boldsymbol{\theta}\boldsymbol{\theta}}$  is the  $d_{\boldsymbol{\theta}} \times d_{\boldsymbol{\theta}}$  Hessian matrix of  $\ell$ , with  $\{k_1, k_2\}$  element defined by  $\partial^2 \ell / \partial \theta_{k_1} \partial \theta_{k_2}$ .

*Proof.* Following Newey (1994), we assume that the parametric model is indexed by  $\eta$ , so the data distribution is expressed as  $F_{\eta}$ , and true models are indexed by  $\eta = 0$ . Correspondingly,

$$\mu(\eta) = \int H(\mathbf{x}, \boldsymbol{\theta}(\mathbf{x}; \eta); \mathbf{t}, \mathbf{t}_0) f(\mathbf{x}; \eta) dx,$$

where  $f$  is the density of  $\mathbf{x}$  regarding an appropriate dominating measure. When evaluating at  $\eta = 0$ , the dependence on  $\eta$  is omitted, e.g.,  $\boldsymbol{\theta}(\mathbf{x}; 0)$  is simplified as  $\boldsymbol{\theta}^*(\mathbf{x})$ .

With the (true) score  $S(y, \mathbf{x}, \mathbf{t}) = S(y, \mathbf{x}, \mathbf{t}; \eta)|_{\eta=0}$ , we need to find a function  $\psi(y, \mathbf{x}, \mathbf{t})$  such that

$$\frac{\partial \mu(\eta)}{\partial \eta} \Big|_{\eta=0} = \mathbb{E}[\psi(y, \mathbf{X}, \mathbf{T}) S(y, \mathbf{X}, \mathbf{T})].$$

By the chain rule, it yields,

$$\begin{aligned} \frac{\partial \mu(\eta)}{\partial \eta} \Big|_{\eta=0} &= \frac{\partial}{\partial \eta} \int H(\mathbf{x}, \boldsymbol{\theta}(\mathbf{x}; \eta); \mathbf{t}, \mathbf{t}_0) f(\mathbf{x}; \eta) dx \Big|_{\eta=0} \\ &= \int H(\mathbf{x}, \boldsymbol{\theta}^*(\mathbf{x}); \mathbf{t}, \mathbf{t}_0) \frac{\partial f(\mathbf{x}; \eta)}{\partial \eta} \Big|_{\eta=0} dx + \int \left( H_{\boldsymbol{\theta}}(\mathbf{x}, \boldsymbol{\theta}^*(\mathbf{x}); \mathbf{t}, \mathbf{t}_0)' \boldsymbol{\theta}_{\eta}(\mathbf{x}) \right) f(\mathbf{x}) dx, \end{aligned} \quad (10)$$

where  $\boldsymbol{\theta}_{\eta}(\mathbf{x}) = \boldsymbol{\theta}_{\eta}(\mathbf{x}; \eta)|_{\eta=0}$  is the  $d_{\boldsymbol{\theta}}$  dimensional vector gradient of  $\boldsymbol{\theta}(\mathbf{x}; \eta)$  with respect to  $\eta$ , evaluated at  $\eta = 0$ , and  $H_{\boldsymbol{\theta}}(\mathbf{x}, \boldsymbol{\theta}^*(\mathbf{x}); \mathbf{t}, \mathbf{t}_0)$  is the  $d_{\boldsymbol{\theta}}$  dimensional gradient vector of  $H$  with respect to  $\boldsymbol{\theta}$ , evaluated at  $\eta = 0$ .

Next, we will show both terms in equation (10) can be written as expectations of products with score function. The following standard fact of the score function is used,

$$S(y, \mathbf{x}, \mathbf{t}) = S(y, \mathbf{t} | \mathbf{x}) + S(\mathbf{x})$$

Then the first term of (10) becomes

$$\begin{aligned} \int H(\mathbf{x}, \boldsymbol{\theta}^*(\mathbf{x}); \mathbf{t}, \mathbf{t}_0) \frac{\partial f(\mathbf{x}; \eta)}{\partial \eta} \Big|_{\eta=0} d\mathbf{x} &= \mathbb{E}[H(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \mathbf{t}, \mathbf{t}_0) S(\mathbf{X})] \\ &= \mathbb{E}[H(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \mathbf{t}, \mathbf{t}_0) S(Y, \mathbf{X}, \mathbf{T})], \end{aligned}$$

where the first equality follows  $S(\mathbf{x})f(\mathbf{x}) = \partial f(\mathbf{x}; \eta)/\partial \eta|_{\eta=0}$  and the second equality follows the fact  $\mathbb{E}[H(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \mathbf{t}, \mathbf{t}_0) S(Y, \mathbf{T}|\mathbf{X})] = \mathbb{E}[H(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \mathbf{t}, \mathbf{t}_0) \mathbb{E}[S(Y, \mathbf{T}|\mathbf{X})]|\mathbf{X}] = 0$ . This term is the standard plug-in term in the influence function.

Notice that from the assumption  $\mathbb{E}[y|\mathbf{X}=\mathbf{x}, \mathbf{T}=\mathbf{t}] = G(\boldsymbol{\theta}^*(\mathbf{x}), \mathbf{t})$  and the fact the first-order condition for square loss minimization holds for any  $\eta$ , we can get the following identity,

$$\mathbb{E}_\eta \left[ \ell_\boldsymbol{\theta}(\mathbf{Z}, \boldsymbol{\theta}(\mathbf{X}; \eta)) \mid \mathbf{X} = \mathbf{x} \right] \equiv 0.$$

Making this explicit gives the form

$$\int \ell_\boldsymbol{\theta}(\mathbf{z}, \boldsymbol{\theta}(\mathbf{x}; \eta)) f_{y, \mathbf{t} \mid \mathbf{x}}(y, \mathbf{t}; \eta \mid \mathbf{x}) \equiv 0.$$

Differentiating this identity with respect to  $\eta$  and using the chain rule, and evaluating at  $\eta=0$ , we obtain

$$\mathbb{E} \left[ \ell_\boldsymbol{\theta}(\mathbf{Z}, \boldsymbol{\theta}^*(\mathbf{X})) S(Y, \mathbf{T} \mid \mathbf{X}) \mid \mathbf{X} = \mathbf{x} \right] + \mathbb{E} \left[ \ell_{\boldsymbol{\theta}\boldsymbol{\theta}}(\mathbf{Z}, \boldsymbol{\theta}^*(\mathbf{X})) \boldsymbol{\theta}_\eta(\mathbf{X}) \mid \mathbf{X} = \mathbf{x} \right] = 0, \quad (11)$$

where  $S(Y, \mathbf{T} \mid \mathbf{X})$  is conditional score and obtained by  $S(Y, \mathbf{t} \mid \mathbf{x}) f_{y, \mathbf{t} \mid \mathbf{x}}(y, \mathbf{t} \mid \mathbf{x}) = \partial f_{y, \mathbf{t} \mid \mathbf{x}}(y, \mathbf{t}; \eta \mid \mathbf{x})/\partial \eta|_{\eta=0}$ . Rearranging (11) and using the fact  $\boldsymbol{\theta}$  is the function of  $\mathbf{x}$ , we can get the following equality,

$$\mathbb{E} \left[ \ell_{\boldsymbol{\theta}\boldsymbol{\theta}}(\mathbf{Z}, \boldsymbol{\theta}^*(\mathbf{X})) \mid \mathbf{X} = \mathbf{x} \right] \boldsymbol{\theta}_\eta(\mathbf{x}) = -\mathbb{E} \left[ \ell_\boldsymbol{\theta}(\mathbf{Z}, \boldsymbol{\theta}^*(\mathbf{X})) S(Y, \mathbf{T} \mid \mathbf{X}) \mid \mathbf{X} = \mathbf{x} \right].$$

By definition,  $\boldsymbol{\Lambda}(\mathbf{x}) := \mathbb{E} \left[ \ell_{\boldsymbol{\theta}\boldsymbol{\theta}}(\mathbf{z}, \boldsymbol{\theta}^*(\mathbf{x})) \mid \mathbf{X} = \mathbf{x} \right]$  and we have assumed that  $\boldsymbol{\Lambda}(\mathbf{x})$  is nonsingular, we can solve the equation to get

$$\begin{aligned} \boldsymbol{\theta}_\eta(\mathbf{x}) &= -\mathbb{E} \left[ \ell_{\boldsymbol{\theta}\boldsymbol{\theta}}(\mathbf{Z}, \boldsymbol{\theta}^*(\mathbf{X})) \mid \mathbf{X} = \mathbf{x} \right]^{-1} \mathbb{E} \left[ \ell_\boldsymbol{\theta}(\mathbf{Z}, \boldsymbol{\theta}^*(\mathbf{X})) S(Y, \mathbf{T} \mid \mathbf{X}) \mid \mathbf{X} = \mathbf{x} \right] \\ &= -\mathbb{E} \left[ \boldsymbol{\Lambda}(\mathbf{x})^{-1} \ell_\boldsymbol{\theta}(\mathbf{Z}, \boldsymbol{\theta}^*(\mathbf{X})) S(Y, \mathbf{T} \mid \mathbf{X}) \mid \mathbf{X} = \mathbf{x} \right]. \end{aligned}$$

Insert the above equality into (10) and use the iterated expectations. Then we rewrite the second term as,

$$\begin{aligned} \int \left( H_\boldsymbol{\theta}(\mathbf{x}, \boldsymbol{\theta}^*(\mathbf{x}); \mathbf{t}, \mathbf{t}_0)' \boldsymbol{\theta}_\eta(\mathbf{x}) \right) f(\mathbf{x}) d\mathbf{x} &= -\mathbb{E} \left[ H_\boldsymbol{\theta}(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \mathbf{t}, \mathbf{t}_0)' \mathbb{E} [\boldsymbol{\Lambda}(\mathbf{X})^{-1} \ell_\boldsymbol{\theta}(\mathbf{Z}, \boldsymbol{\theta}^*(\mathbf{X})) S(Y, \mathbf{T} \mid \mathbf{X}) \mid \mathbf{X}] \right] \\ &= -\mathbb{E} \left[ \mathbb{E} [H_\boldsymbol{\theta}(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \mathbf{t}, \mathbf{t}_0)' \boldsymbol{\Lambda}(\mathbf{X})^{-1} \ell_\boldsymbol{\theta}(\mathbf{Z}, \boldsymbol{\theta}^*(\mathbf{X})) S(Y, \mathbf{T} \mid \mathbf{X}) \mid \mathbf{X}] \right] \\ &= -\mathbb{E} \left[ H_\boldsymbol{\theta}(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \mathbf{t}, \mathbf{t}_0)' \boldsymbol{\Lambda}(\mathbf{X})^{-1} \ell_\boldsymbol{\theta}(\mathbf{Z}, \boldsymbol{\theta}^*(\mathbf{X})) S(Y, \mathbf{T} \mid \mathbf{X}) \right]. \end{aligned}$$

Because the first-order condition holds conditionally, we have,

$$\mathbb{E} \left[ H_\boldsymbol{\theta}(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \mathbf{t}, \mathbf{t}_0)' \boldsymbol{\Lambda}(\mathbf{X})^{-1} \ell_\boldsymbol{\theta}(\mathbf{Z}, \boldsymbol{\theta}^*(\mathbf{X})) S(\mathbf{X}) \right] = \mathbb{E} \left[ H_\boldsymbol{\theta}(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \mathbf{t}, \mathbf{t}_0)' \boldsymbol{\Lambda}(\mathbf{X})^{-1} \mathbb{E} [\ell_\boldsymbol{\theta}(\mathbf{Z}, \boldsymbol{\theta}^*(\mathbf{X})) \mid \mathbf{X}] S(\mathbf{X}) \right],$$

which evaluates to zero. By applying  $S(y, \mathbf{x}, \mathbf{t}) = S(y, \mathbf{t} \mid \mathbf{x}) + S(\mathbf{x})$  and using the above equality, we can further write the second term in (10) as,

$$-\mathbb{E} \left[ H_\boldsymbol{\theta}(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \mathbf{t}, \mathbf{t}_0)' \boldsymbol{\Lambda}(\mathbf{X})^{-1} \ell_\boldsymbol{\theta}(\mathbf{z}, \boldsymbol{\theta}^*(\mathbf{x})) S(Y, \mathbf{T}, \mathbf{X}) \right]$$

Thus, we can finally write equation (10) as the following form:

$$\frac{\partial \mu(\eta)}{\partial \eta} \Big|_{\eta=0} = \int H(\mathbf{x}, \boldsymbol{\theta}^*(\mathbf{x}); \mathbf{t}, \mathbf{t}_0) - H_\boldsymbol{\theta}(\mathbf{x}, \boldsymbol{\theta}^*(\mathbf{x}); \mathbf{t}, \mathbf{t}_0)' \boldsymbol{\Lambda}(\mathbf{x})^{-1} \ell_\boldsymbol{\theta}(\mathbf{z}, \boldsymbol{\theta}^*(\mathbf{x})) f(\mathbf{x}) d\mathbf{x}.$$

This concludes the proof.  $\square$

### A.3. Proof of Proposition 1

We first present without proof a key convergence result inherited from Farrell et al. (2020).

**LEMMA 2 (Theorem 1 in Farrell et al. (2020)).** *Suppose Assumption 3, and the following regularity assumptions hold,*

(a). (NONPARAMETRIC IDENTIFIABILITY) *The parameter function  $\boldsymbol{\theta}^*(\mathbf{x})$  can be nonparametrically identified in DGP (1).*

(b). (LIPSCHITZ CONTINUITY) *There exists a positive constant  $C_\ell$  such that, for any  $\boldsymbol{\theta}(\cdot)$ ,  $\tilde{\boldsymbol{\theta}}(\cdot)$  and  $\mathbf{x}$ ,*

$$|\ell(y, \mathbf{t}, \boldsymbol{\theta}(\mathbf{x})) - \ell(y, \mathbf{t}, \tilde{\boldsymbol{\theta}}(\mathbf{x}))| \leq C_\ell \|\boldsymbol{\theta}(\mathbf{x}) - \tilde{\boldsymbol{\theta}}(\mathbf{x})\|_2, \quad (12)$$

(c). (SUFFICIENT CURVATURE) *There exist positive constants  $c_1$  and  $c_2$  such that, for any  $\boldsymbol{\theta}(\cdot) \in \mathcal{F}_{DNN}$ ,*

$$c_1 \mathbb{E}[\|\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X})\|_2^2] \leq \mathbb{E}[\ell(Y, \mathbf{T}, \boldsymbol{\theta}(\mathbf{X}))] - \mathbb{E}[\ell(Y, \mathbf{T}, \boldsymbol{\theta}^*(\mathbf{X}))] \leq c_2 \mathbb{E}[\|\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X})\|_2^2]. \quad (13)$$

With the structured DNN of width  $H = O(n^{\frac{d_{\mathbf{X}}}{2(p+d_{\mathbf{X}})}} \log^2 n)$  and depth  $L = O(\log n)$  as illustrated in Figure 2, there exists a constant  $C$  such that

$$\|\hat{\boldsymbol{\theta}}_k - \boldsymbol{\theta}_k^*\|_{L_2(\mathbf{X})}^2 \leq C \left\{ n^{-\frac{p}{p+d_{\mathbf{X}}}} \log^8 n + \frac{\log \log n}{n} \right\}$$

and

$$\mathbb{E}_n[(\hat{\boldsymbol{\theta}}_k - \boldsymbol{\theta}_k^*)^2] \leq C \left\{ n^{-\frac{p}{p+d_{\mathbf{X}}}} \log^8 n + \frac{\log \log n}{n} \right\}$$

for  $n$  large enough with probability at least  $1 - \exp(n^{-\frac{d_{\mathbf{X}}}{p+d_{\mathbf{X}}} \log^8 n})$ , for  $k = 1, \dots, d_{\boldsymbol{\theta}}$ .

Assumptions in Lemma 2 are natural and common in the nonparametric M-estimation literature, which consists of three parts: (a) the nonparametric identifiability of  $\boldsymbol{\theta}^*(\cdot)$ , (b) the Lipschitz continuity of loss (i.e., Equation (12)), and (c) the sufficient curvature of loss (i.e., Equation (13)). Whereas the Lipschitz continuity condition is mild and easy to check in our setting, the identifiability of  $\boldsymbol{\theta}^*(\cdot)$  and the sufficient curvature condition are non-trivial and should be verified carefully. In particular, the sufficient curvature condition (13) is usually implied by a proper choice of the link function  $G(\cdot, \cdot)$  and the treatment assignment mechanism  $\nu(\cdot | \cdot)$ . This condition helps translate the convergence of outcomes  $Y$  into that of parameter functions  $\boldsymbol{\theta}(\cdot)$ .

To obtain the convergence results in Proposition 1, it suffices to verify the assumptions in Lemma 2 are satisfied. The Lipschitz condition in Assumption (b) can be easily satisfied by for all our proposed link functions in Section 3.2 because all  $G$  functions are sufficiently smooth with bounded  $\mathbf{X}$ ,  $\mathbf{T}$ , and  $\boldsymbol{\theta}$ . Since the square loss function and our link functions are differentiable, the second inequality in the curvature condition is satisfied for all of our link functions. In particular, we note the identity

$$\mathbb{E}[\ell(Y, \mathbf{T}, \boldsymbol{\theta}(\mathbf{X}))] - \mathbb{E}[\ell(Y, \mathbf{T}, \boldsymbol{\theta}^*(\mathbf{X}))] = \mathbb{E} \left[ (G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{T}) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{T}))^2 \right] \quad (14)$$

by DGP (1), which then implies by the mean value theorem

$$\mathbb{E}[\ell(Y, \mathbf{T}, \boldsymbol{\theta}(\mathbf{X}))] - \mathbb{E}[\ell(Y, \mathbf{T}, \boldsymbol{\theta}^*(\mathbf{X}))] = \mathbb{E}[(\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X}))' G_{\boldsymbol{\theta}}(\tilde{\boldsymbol{\theta}}(\mathbf{X}), \mathbf{T}) G_{\boldsymbol{\theta}}(\tilde{\boldsymbol{\theta}}(\mathbf{X}), \mathbf{T})' (\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X}))], \quad (15)$$

where  $\tilde{\boldsymbol{\theta}}(\mathbf{X})$  is such that  $\tilde{\theta}_i(\mathbf{X}) \in [\theta_i^*(\mathbf{X}), \theta_i(\mathbf{X})]$  for all component  $i$ . Since all variables are bounded,  $G_{\boldsymbol{\theta}}(\tilde{\boldsymbol{\theta}}(\mathbf{X}), \mathbf{T})G_{\boldsymbol{\theta}}(\tilde{\boldsymbol{\theta}}(\mathbf{X}), \mathbf{T})'$  is also uniformly bounded and the claim follows.

Consequently, it suffices to verify the nonparametric identifiability and the first inequality in the curvature condition in Lemma 2 for different forms of  $G$  functions to guarantee the convergence of structured DNNs. To simplify the notation, we define the one-dimension sigmoid function as  $S(x) := 1/(1 + \exp(-x))$ . In the following, we prove that, for each proposed link functions in Assumption 1, the conditions of Lemma 2 hold. We also remark that the constants may be different for different forms of the link function.

**Standard Sigmoid Form.** In this part, we start with the standard sigmoid form,

$$G(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}) := \frac{a}{1 + \exp\left(-( \theta_0(\mathbf{x}) + \theta_1(\mathbf{x})t_1 + \dots + \theta_m(\mathbf{x})t_m)\right)} + b, \quad (16)$$

where the constants  $a \neq 0$ ,  $b$  are known.

*Proof.* Because the sigmoid function is invertible, it suffices to verify the identifiability and sufficient curvature conditions for the linear link function  $\boldsymbol{\theta}(\mathbf{x})'\tilde{\mathbf{t}}$ . Suppose  $\mathbb{E}[Y|\mathbf{X} = \mathbf{x}, \mathbf{T} = \mathbf{t}] = G(\hat{\boldsymbol{\theta}}(\mathbf{x})'\tilde{\mathbf{t}}) = G(\boldsymbol{\theta}^*(\mathbf{x})'\tilde{\mathbf{t}})$ . Next, we show  $\boldsymbol{\theta}^*(\cdot)$  can be nonparametrically identified, i.e.,  $\hat{\boldsymbol{\theta}}(\mathbf{X}) = \boldsymbol{\theta}^*(\mathbf{X})$ . For all  $\tilde{\mathbf{t}}$ , we have,

$$0 = \hat{\boldsymbol{\theta}}(\mathbf{X})'\tilde{\mathbf{t}} - \boldsymbol{\theta}^*(\mathbf{X})'\tilde{\mathbf{t}} = (\hat{\boldsymbol{\theta}}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X}))'\tilde{\mathbf{t}},$$

which implies,

$$0 = \mathbb{E}[((\hat{\boldsymbol{\theta}}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X}))'\tilde{\mathbf{T}})^2|\mathbf{X}] = (\hat{\boldsymbol{\theta}}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X}))'\mathbb{E}[\tilde{\mathbf{T}}\tilde{\mathbf{T}}'|\mathbf{X}](\hat{\boldsymbol{\theta}}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X})).$$

Because  $\mathbb{E}[\tilde{\mathbf{T}}\tilde{\mathbf{T}}'|\mathbf{X}]$  is positive definite uniformly with respect to  $\mathbf{X}$ , it must hold that  $\hat{\boldsymbol{\theta}}(\mathbf{X}) - \tilde{\boldsymbol{\theta}}(\mathbf{X}) = 0$  almost everywhere, which concludes the proof of identifiability.

We show that the first inequality in the sufficient curvature condition is satisfied. Similar to (17), it holds that

$$\mathbb{E}[\ell(Y, \mathbf{T}, \boldsymbol{\theta}(\mathbf{X}))] - \mathbb{E}[\ell(Y, \mathbf{T}, \boldsymbol{\theta}^*(\mathbf{X}))] = \mathbb{E}\left[\left((\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X}))'\tilde{\mathbf{T}}\right)^2 \cdot S^2(w(\mathbf{X}, \tilde{\mathbf{T}}))\left(1 - S(w(\mathbf{X}, \tilde{\mathbf{T}}))\right)^2\right] \quad (17)$$

$$\geq \tilde{c}_1 \mathbb{E}\left[\left((\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X}))'\tilde{\mathbf{T}}\right)^2\right] \quad (18)$$

where  $w(\mathbf{X}, \tilde{\mathbf{T}})$  is some function such that  $w(\mathbf{X}, \tilde{\mathbf{T}}) \in [\boldsymbol{\theta}^*(\mathbf{X})'\tilde{\mathbf{T}}, \boldsymbol{\theta}(\mathbf{X})'\tilde{\mathbf{T}}]$  and the inequality follows since all of the variables are bounded. Then, under the assumption  $\mathbb{E}[\tilde{\mathbf{T}}\tilde{\mathbf{T}}'|\mathbf{X}]$  is uniformly bounded away from zero and following the law of total expectation, we derive that,

$$\begin{aligned} \mathbb{E}_{\mathbf{X}, \mathbf{T}}[((\boldsymbol{\theta}(\mathbf{X})'\tilde{\mathbf{T}} - \boldsymbol{\theta}^*(\mathbf{X})'\tilde{\mathbf{T}})^2)] &= a^2 \mathbb{E}_{\mathbf{X}}[((\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X}))'\mathbb{E}[\tilde{\mathbf{T}}\tilde{\mathbf{T}}'|\mathbf{X}](\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X})))] \\ &\geq \tilde{c}_2 \mathbb{E}_{\mathbf{X}}[(\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X}))'(\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X}))], \end{aligned}$$

for some  $\tilde{c}_2 > 0$ , which concludes the proof of sufficient curvature, i.e.,

$$\mathbb{E}[\ell(Y, \mathbf{T}, \boldsymbol{\theta}(\mathbf{X}))] - \mathbb{E}[\ell(Y, \mathbf{T}, \boldsymbol{\theta}^*(\mathbf{X}))] \geq \tilde{c}_1 \tilde{c}_2 \mathbb{E}_{\mathbf{X}}[(\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X}))'(\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X}))] \quad (19)$$

This concludes the proof.  $\square$

**Multiplicative Form.** Consider the link function

$$G(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}) = \theta_0(\mathbf{x})(1 + \theta_1(\mathbf{x})t_1) \dots (1 + \theta_m(\mathbf{x})t_m), \quad (20)$$

where  $\mu \leq 1 + \theta_k(\mathbf{x}) \leq M$ ,  $k = 1, \dots, m$ , uniformly in  $\mathbf{x}$  by assumption.

*Proof.* For simplicity of the proof, let us assume throughout  $\theta_0(\mathbf{x}) > 0$  for  $\mathbf{x}$  almost everywhere. Other cases can be proved similarly. These conditions guarantee that  $\log(G(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}))$  is well-defined. The proof of nonparametric identifiability and the curvature conditions can be verified as shown in the following:

$$\begin{aligned}\log G &= \log \theta_0(\mathbf{x})(1 + \theta_1(\mathbf{x})t_1) \dots (1 + \theta_m(\mathbf{x})t_m) \\ &= \log \theta_0(\mathbf{x}) + \log(1 + \theta_1(\mathbf{x})t_1) + \dots + \log(1 + \theta_m(\mathbf{x})t_m) \\ &= \log \theta_0(\mathbf{x}) + \log(1 + \theta_1(\mathbf{x}))t_1 + \dots + \log(1 + \theta_m(\mathbf{x}))t_m,\end{aligned}$$

where the last equality follows from that  $t_i = 0, 1$  for all  $i = 1, 2, \dots, m$ . Hence, the *Multiplicative Form* is equivalent to  $G(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}) = \exp(a(\mathbf{x}) + b_1(\mathbf{x})t_1 + \dots + b_m(\mathbf{x})t_m)$ , with  $a(\mathbf{x}) = \log \theta_0(\mathbf{x})$ , and  $b_k(\mathbf{x}) = \log(1 + \theta_k(\mathbf{x}))$ . Because the exponential function is monotone and smooth, to satisfy the identification and sufficient curvature condition, we only need that  $\mathbb{E}[\tilde{\mathbf{T}}\tilde{\mathbf{T}}'|\mathbf{X}=\mathbf{x}]$  are invertible uniformly in  $\mathbf{x}$ , where  $\tilde{\mathbf{T}}' = (1, \mathbf{T}')$ , i.e., Assumption 4(a). The proof follows from the same argument as the *Standard Sigmoid Form*.  $\square$

**Generalized Sigmoid Form I.** Next, we consider

$$G(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}) := \frac{\theta_{m+1}(\mathbf{x})}{1 + \exp(-( \theta_1(\mathbf{x})t_1 + \dots + \theta_m(\mathbf{x})t_m))}, \quad (21)$$

where  $\theta_{m+1}(\mathbf{x}) \in \mathbb{R}$  can capture the range of the expected outcome, and the sign of  $\theta_i(\mathbf{x})$  ( $i = 1, 2, \dots, m$ ) represents whether the experiment  $i$  has a positive or negative effect.

*Proof.* Let  $\boldsymbol{\theta} = (\boldsymbol{\theta}_-(\mathbf{x})', \theta_{m+1}(\mathbf{x}))'$ , where  $\boldsymbol{\theta}_-(\mathbf{x}) = (\theta_1(\mathbf{x}), \dots, \theta_m(\mathbf{x}))'$ . Hence, we rewrite  $G(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}) = \theta_{m+1}(\mathbf{x})S(\boldsymbol{\theta}_-(\mathbf{x})'\mathbf{t})$ .

First, we show that  $\boldsymbol{\theta}^*(\cdot)$  can be nonparametrically identified. Assume that  $\mathbb{E}[Y|\mathbf{X}, \mathbf{T}] = \hat{\theta}_{m+1}(\mathbf{x})S(\hat{\boldsymbol{\theta}}_-(\mathbf{X})'\mathbf{T}) = \theta_{m+1}^*(\mathbf{X})S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T})$ . Because  $\nu(\mathbf{0}|\mathbf{X}) = \mathbb{P}[\mathbf{T} = \mathbf{0}|\mathbf{X}] > 0$  uniformly and  $S(0) = 0.5 > 0$ , we have  $\hat{\theta}_{m+1}(\mathbf{X}) = \theta_{m+1}^*(\mathbf{X})$ . Because  $\theta_{m+1}^*(\mathbf{X})S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T}) \neq 0$  by assumption and  $\hat{\theta}_{m+1}(\mathbf{X}) = \theta_{m+1}^*(\mathbf{X})$ , we have  $S(\hat{\boldsymbol{\theta}}_-(\mathbf{X})'\mathbf{T}) = S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T})$ . Also, because  $S(\cdot)$  is continuously invertible, following the similar argument for the *Standard Sigmoid Form*, we derive that

$$0 = \mathbb{E}[(\hat{\boldsymbol{\theta}}_-(\mathbf{X})'\mathbf{T} - \boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T})^2|\mathbf{X}] = (\hat{\boldsymbol{\theta}}_-(\mathbf{X}) - \boldsymbol{\theta}_-(\mathbf{X}))'\mathbb{E}[\mathbf{T}\mathbf{T}'|\mathbf{X}](\hat{\boldsymbol{\theta}}_-(\mathbf{X}) - \boldsymbol{\theta}_-(\mathbf{X})).$$

Since  $\mathbb{E}[\mathbf{T}\mathbf{T}'|\mathbf{X}] \succ 0$ , it follows that  $\hat{\boldsymbol{\theta}}_-(\mathbf{X}) = \boldsymbol{\theta}_-(\mathbf{X})$ . Together with  $\hat{\theta}_{m+1}(\mathbf{x}) = \theta_{m+1}^*(\mathbf{x})$ , we conclude the proof of identifiability.

Next, we show the sufficient curvature condition. Using (14), we obtain  $\mathbb{E}[\ell(Y, \mathbf{T}, \boldsymbol{\theta}(\mathbf{X}))] - \mathbb{E}[\ell(Y, \mathbf{T}, \boldsymbol{\theta}^*(\mathbf{X}))] = \mathbb{E}[(\theta_{m+1}(\mathbf{X})S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T}) - \theta_{m+1}^*(\mathbf{X})S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T}))^2]$ . Hence, the sufficient curvature condition is equivalent to that there exists a constant  $c_1 > 0$  such that

$$c_1 \mathbb{E}\left[\sum_{i=1}^{m+1} (\theta_i(\mathbf{X}) - \theta_i^*(\mathbf{X}))^2\right] \leq \mathbb{E}[(\theta_{m+1}(\mathbf{X})S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T}) - \theta_{m+1}^*(\mathbf{X})S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T}))^2].$$

Since  $\mathbb{P}[\mathbf{T} = \mathbf{0}|\mathbf{X}]$  is uniformly bounded away from zero, which implies that  $|G(\boldsymbol{\theta}^*(\mathbf{X})'\mathbf{t}(\emptyset))| = |\theta_{m+1}^*(\mathbf{X})S(0)| = |\theta_{m+1}(\mathbf{X})|/2$  with probability uniformly bounded away from zero for all  $\mathbf{X}$ , there must exist a constant  $\tilde{c}_1 > 0$  such that,

$$\mathbb{E}_{\mathbf{X}, \mathbf{T}} \left[ \left( \theta_{m+1}(\mathbf{X})S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T}) - \theta_{m+1}^*(\mathbf{X})S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T}) \right)^2 \right] \geq \tilde{c}_1 \mathbb{E}_{\mathbf{X}} \left[ \left( \theta_{m+1}(\mathbf{X}) - \theta_{m+1}^*(\mathbf{X}) \right)^2 \right]. \quad (22)$$

With the condition  $\mathbb{E}[\mathbf{T}\mathbf{T}'|\mathbf{X}]$  uniformly bounded away from zero, using the argument similar to (19), we can show that there exists a constant  $\tilde{c}_2 > 0$ , the following inequality holds

$$\mathbb{E}_{\mathbf{X}, \mathbf{T}}[(S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T}) - S(\boldsymbol{\theta}_-^*(\mathbf{X})'\mathbf{T}))^2] \geq \tilde{c}_2 \mathbb{E}_{\mathbf{X}} \left[ \sum_{i=1}^m (\theta_i(\mathbf{X}) - \theta_i^*(\mathbf{X}))^2 \right]. \quad (23)$$

Then, for any realized  $\mathbf{x}$  and  $\mathbf{t}$ , we have the following decomposition

$$\begin{aligned} & \left| \theta_{m+1}^*(\mathbf{x}) S(\boldsymbol{\theta}_-^*(\mathbf{x})'\mathbf{t}) - \theta_{m+1}(\mathbf{x}) S(\boldsymbol{\theta}_-(\mathbf{x})'\mathbf{t}) \right| \\ & \geq \left| \theta_{m+1}^*(\mathbf{x}) S(\boldsymbol{\theta}_-^*(\mathbf{x})'\mathbf{t}) - \theta_{m+1}^*(\mathbf{x}) S(\boldsymbol{\theta}_-(\mathbf{x})'\mathbf{t}) \right| - \left| \theta_{m+1}^*(\mathbf{x}) S(\boldsymbol{\theta}_-(\mathbf{x})'\mathbf{t}) - \theta_{m+1}(\mathbf{x}) S(\boldsymbol{\theta}_-(\mathbf{x})'\mathbf{t}) \right| \\ & = |\theta_{m+1}^*(\mathbf{x})| \cdot |S(\boldsymbol{\theta}_-^*(\mathbf{x})'\mathbf{t}) - S(\boldsymbol{\theta}_-(\mathbf{x})'\mathbf{t})| - |\theta_{m+1}^*(\mathbf{x}) - \theta_{m+1}(\mathbf{x})| \cdot S(\boldsymbol{\theta}_-(\mathbf{x})'\mathbf{t}). \end{aligned}$$

Since  $|\theta_{m+1}^*(\mathbf{x})| > 0$ , rearranging the terms implies that

$$|S(\boldsymbol{\theta}_-^*(\mathbf{x})'\mathbf{t}) - S(\boldsymbol{\theta}_-(\mathbf{x})'\mathbf{t})| \leq \frac{|\theta_{m+1}^*(\mathbf{x}) S(\boldsymbol{\theta}_-^*(\mathbf{x})'\mathbf{t}) - \theta_{m+1}(\mathbf{x}) S(\boldsymbol{\theta}_-(\mathbf{x})'\mathbf{t})| + |\theta_{m+1}^*(\mathbf{x}) - \theta_{m+1}(\mathbf{x})| S(\boldsymbol{\theta}_-(\mathbf{x})'\mathbf{t})}{|\theta_{m+1}^*(\mathbf{x})|}.$$

If  $|A| \leq |B| + |C|$ , one can get  $|A|^2 \leq |B|^2 + |C|^2 + 2|BC| \leq 2|B|^2 + 2|C|^2$ . Using this elementary identity, together with the uniform boundedness of  $\theta_{m+1}^*(\mathbf{x})$ , we arrive at that there exists some constant  $\tilde{c}_3 > 0$  such that

$$\begin{aligned} \tilde{c}_3 \mathbb{E} \left[ \left( S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T}) - S(\boldsymbol{\theta}_-^*(\mathbf{X})'\mathbf{T}) \right)^2 \right] & \leq \mathbb{E} \left[ \left( \theta_{m+1}(\mathbf{X}) S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T}) - \theta_{m+1}^*(\mathbf{X}) S(\boldsymbol{\theta}_-^*(\mathbf{X})'\mathbf{T}) \right)^2 \right] \\ & \quad + \mathbb{E} \left[ \left( \theta_{m+1}^*(\mathbf{X}) - \theta_{m+1}(\mathbf{X}) \right)^2 \right] \\ & \leq \left( 1 + \frac{1}{\tilde{c}_1} \right) \cdot \mathbb{E} [(\theta_{m+1}(\mathbf{X}) S(\boldsymbol{\theta}_-(\mathbf{X})'\mathbf{T}) - \theta_{m+1}^*(\mathbf{X}) S(\boldsymbol{\theta}_-^*(\mathbf{X})'\mathbf{T}))^2] \\ & = \left( 1 + \frac{1}{\tilde{c}_1} \right) \cdot \mathbb{E} [(G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{T}) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{T}))^2], \end{aligned} \quad (24)$$

where the second inequality follows from (22). Putting the inequalities (22), (23), and (24) together, we conclude that

$$c_1 \mathbb{E} \left[ \|\boldsymbol{\theta}(\mathbf{X}) - \boldsymbol{\theta}^*(\mathbf{X})\|_2^2 \right] \leq \mathbb{E} \left[ (G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{T}) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{T}))^2 \right],$$

where  $c_1 = \tilde{c}_1 \tilde{c}_2 \tilde{c}_3 / (1 + \tilde{c}_1 + \tilde{c}_2 \tilde{c}_3)$ , which concludes the proof.  $\square$

**Generalized Sigmoid Form II.** We consider

$$G(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}) := \frac{\theta_{m+1}(\mathbf{x})}{1 + \exp \left( -(\theta_0(\mathbf{x}) + \theta_1(\mathbf{x})t_1 + \dots + \theta_m(\mathbf{x})t_m) \right)}. \quad (25)$$

Recall that  $\mathbf{t}(S)$  represents the treatment assignment vector such that  $t_i(S) = 1$  if and only if  $i \in S$ , where  $S \subset \{1, 2, \dots, m\}$ . We restate the following sufficient conditions of Assumption 4(d): Uniformly in  $\mathbf{X}$ ,

- the matrix  $\mathbb{E}[\tilde{\mathbf{T}}\tilde{\mathbf{T}}'|\mathbf{X}] \succ 0$ , where  $\tilde{\mathbf{T}}' = (1, \mathbf{T}')$ ,
- $|\theta_{m+1}^*(\mathbf{X})| > 0$ ,
- and there exists a triplet  $i \in \{1, \dots, m\}$ ,  $S_1, S_2 \subset \{1, 2, \dots, m\}$  such that  $i \notin S_1, i \notin S_2, S_1 \neq S_2$ , and there exists a constant  $\tilde{c}_1, \tilde{c}_2$  such that

$$\nu(\mathbf{t}(S_1 \cup \{i\})|\mathbf{X}) \cdot \nu(\mathbf{t}(S_1)|\mathbf{X}) \cdot \nu(\mathbf{t}(S_2 \cup \{i\})|\mathbf{X}) \cdot \nu(\mathbf{t}(S_2)|\mathbf{X}) \geq \tilde{c}_1 > 0,$$

and

$$|G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}(S_1 \cup \{i\}))G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}(S_2)) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}(S_2 \cup \{i\}))G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}(S_1))| \geq \tilde{c}_2 > 0. \quad (26)$$

We show that these conditions are sufficient to guarantee the identification and sufficient curvature near the ground truth, i.e., Proposition 1 holds for the *Generalized Sigmoid Form II*.

*Proof.* To flesh out the analysis, given each  $\boldsymbol{\theta}(\cdot)$  and  $\mathbf{X}$ , let us define

$$g_1(\boldsymbol{\theta}, \mathbf{X}) = G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t}(S_1)), g_2(\boldsymbol{\theta}, \mathbf{X}) = G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t}(S_2)), g_3(\boldsymbol{\theta}, \mathbf{X}) = G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t}(S_1 \cup \{i\})),$$

$$g_4(\boldsymbol{\theta}, \mathbf{X}) = G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t}(S_2 \cup \{i\})), \text{ and } \mathbf{g}(\boldsymbol{\theta}, \mathbf{X}) = (g_1(\boldsymbol{\theta}, \mathbf{X}), g_2(\boldsymbol{\theta}, \mathbf{X}), g_3(\boldsymbol{\theta}, \mathbf{X}), g_4(\boldsymbol{\theta}, \mathbf{X}))'.$$

Then, note that for any fixed  $\mathbf{t}$

$$\frac{\theta_{m+1}(\mathbf{X})}{G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t})} - 1 = \exp\left(-( \theta_0(\mathbf{X}) + \theta_1(\mathbf{X})t_1 + \cdots + \theta_m(\mathbf{X})t_m)\right).$$

As a result, we have

$$\frac{\frac{\theta_{m+1}(\mathbf{X})}{G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t}(S_1 \cup \{i\}))} - 1}{\frac{\theta_{m+1}(\mathbf{X})}{G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t}(S_1))} - 1} = \frac{\frac{\theta_{m+1}(\mathbf{X})}{G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t}(S_2 \cup \{i\}))} - 1}{\frac{\theta_{m+1}(\mathbf{X})}{G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t}(S_2))} - 1} = \exp(-\theta_i(\mathbf{X})),$$

which implies that

$$\begin{aligned} \theta_{m+1}(\mathbf{X}) \cdot \left[ \left( \frac{1}{g_3(\boldsymbol{\theta}, \mathbf{X})g_2(\boldsymbol{\theta}, \mathbf{X})} - \frac{1}{g_4(\boldsymbol{\theta}, \mathbf{X})g_1(\boldsymbol{\theta}, \mathbf{X})} \right) \cdot \theta_{m+1}(\mathbf{X}) \right. \\ \left. - \frac{1}{g_3(\boldsymbol{\theta}, \mathbf{X})} - \frac{1}{g_2(\boldsymbol{\theta}, \mathbf{X})} + \frac{1}{g_4(\boldsymbol{\theta}, \mathbf{X})} + \frac{1}{g_1(\boldsymbol{\theta}, \mathbf{X})} \right] = 0. \end{aligned}$$

By assumption,  $\theta_{m+1}(\mathbf{X}) \neq 0$ , it then holds that

$$\begin{aligned} & (g_4(\boldsymbol{\theta}, \mathbf{X})g_1(\boldsymbol{\theta}, \mathbf{X}) - g_3(\boldsymbol{\theta}, \mathbf{X})g_2(\boldsymbol{\theta}, \mathbf{X}))\theta_{m+1}(\mathbf{X}) \\ &= g_1(\boldsymbol{\theta}, \mathbf{X})g_2(\boldsymbol{\theta}, \mathbf{X})g_4(\boldsymbol{\theta}, \mathbf{X}) + g_1(\boldsymbol{\theta}, \mathbf{X})g_3(\boldsymbol{\theta}, \mathbf{X})g_4(\boldsymbol{\theta}, \mathbf{X}) - g_1(\boldsymbol{\theta}, \mathbf{X})g_2(\boldsymbol{\theta}, \mathbf{X})g_3(\boldsymbol{\theta}, \mathbf{X}) - g_2(\boldsymbol{\theta}, \mathbf{X})g_3(\boldsymbol{\theta}, \mathbf{X})g_4(\boldsymbol{\theta}, \mathbf{X}). \end{aligned} \quad (27)$$

Assume that there exist  $\tilde{\boldsymbol{\theta}}(\mathbf{X})$  such that

$$G(\tilde{\boldsymbol{\theta}}(\mathbf{X}), \mathbf{T}) = G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{T}),$$

with the assignment mechanism  $\nu(\cdot | \cdot)$ . Under our assignment mechanism assumption that

$$\mathbb{P}[\mathbf{T} = \mathbf{t}(S_1 \cup \{i\}) | \mathbf{X}] \cdot \mathbb{P}[\mathbf{T} = \mathbf{t}(S_1) | \mathbf{X}] \cdot \mathbb{P}[\mathbf{T} = \mathbf{t}(S_2 \cup \{i\}) | \mathbf{X}] \cdot \mathbb{P}[\mathbf{T} = \mathbf{t}(S_2) | \mathbf{X}] > \tilde{c}_1 > 0, \quad (28)$$

for some  $\tilde{c}_1 > 0$ , we have that  $G(\tilde{\boldsymbol{\theta}}(\mathbf{X}), \mathbf{t}) = G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t})$  for  $\mathbf{t} = \mathbf{t}(S_1 \cup \{i\})$ ,  $\mathbf{t}(S_1)$ ,  $\mathbf{t}(S_2 \cup \{i\})$ ,  $\mathbf{t}(S_2)$ , i.e.,  $\mathbf{g}(\boldsymbol{\theta}, \mathbf{X}) = \mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X})$ . And clearly,  $\tilde{\theta}_{m+1}(\mathbf{X}) \neq 0$ , because  $\tilde{\theta}_{m+1}^*(\mathbf{X}) \neq 0$ . Then we have  $\tilde{\theta}_{m+1}(\mathbf{X}) = \theta_{m+1}(\mathbf{X})$ , which is implied by (27). The rest of the proof of identifiability is the same as the *Generalized Sigmoid Form I*.

Next, we move on to the first inequality of the sufficient curvature condition. Due to Assumption 3 and the bounded output of the neural network, there must exists a constant  $\tilde{c}_3$  such that  $G(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}) \leq \tilde{c}_3$  for some  $\tilde{c}_3 > 0$  for all  $\boldsymbol{\theta}(\cdot) \in \mathcal{F}_{\text{DNN}}$ ,  $\mathbf{X}$  and  $\mathbf{t}$ . Let

$$\mathcal{E} = \left\{ \mathbf{X} : |g_\ell(\boldsymbol{\theta}, \mathbf{X}) - g_\ell(\boldsymbol{\theta}^*, \mathbf{X})| \leq \epsilon \quad \forall \ell = 1, \dots, 4, \quad \text{and } \theta_{m+1}(\mathbf{X}) \neq 0 \right\}$$

where  $\epsilon = \tilde{c}_2/(8\tilde{c}_3)$ . Let us assume from now on that  $\mathbf{X} \in \mathcal{E}$ . Define function  $h(\mathbf{g}) = g_4g_1 - g_3g_2$ . By assumption, we have  $|h(\mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X}))| \geq \tilde{c}_2$ . Then, by mean value theorem, it must be that

$$h(\mathbf{g}(\boldsymbol{\theta}, \mathbf{X})) = h(\mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X})) + \nabla h(\hat{\mathbf{g}}(\mathbf{X}))' (\mathbf{g}(\boldsymbol{\theta}, \mathbf{X}) - \mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X})) \geq h(\mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X})) - 4\tilde{c}_3\epsilon \geq h(\mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X}))/2 \geq \tilde{c}_2/2 > 0, \quad (29)$$

where  $\hat{\mathbf{g}}(\mathbf{X})$  is such that  $\hat{g}_\ell(\mathbf{X}) \in [g_\ell(\boldsymbol{\theta}^*, \mathbf{X}), g_\ell(\boldsymbol{\theta}, \mathbf{X})]$  for  $\ell = 1, \dots, 4$  and the first inequality holds because  $|\hat{g}_\ell(\mathbf{X}) - g_\ell(\boldsymbol{\theta}^*, \mathbf{X})| \leq \epsilon$  for all  $\ell = 1, \dots, 4$  and the second inequality holds due to the definition of  $\epsilon$ . Therefore, if we define

$$f(\mathbf{g}) = (g_1g_2g_4 + g_1g_3g_4 - g_1g_2g_3 - g_1g_3g_4)/h(\mathbf{g}),$$

then given (27) it holds that  $\theta_{m+1}(\mathbf{X}) = f(\mathbf{g}(\boldsymbol{\theta}, \mathbf{X}))$ , which is well-defined since we have already shown that  $h(\mathbf{g}(\boldsymbol{\theta}, \mathbf{X})) > 0$ . Similarly, we have  $\theta_{m+1}^*(\mathbf{X}) = f(\mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X}))$ . Then, we have

$$(\boldsymbol{\theta}_{m+1}(\mathbf{X}) - \boldsymbol{\theta}_{m+1}^*(\mathbf{X}))^2 = [\nabla f(\tilde{\mathbf{g}}(\mathbf{X}))' (\mathbf{g}(\boldsymbol{\theta}, \mathbf{X}) - \mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X}))]^2, \quad (30)$$

by the mean value theorem, where  $\tilde{g}_\ell(\mathbf{X}) \in [g_\ell(\boldsymbol{\theta}^*, \mathbf{X}), g_\ell(\boldsymbol{\theta}, \mathbf{X})]$  for all  $\ell = 1, \dots, 4$ . Note that every term in  $\nabla f(\tilde{\mathbf{g}}(\mathbf{X}))$  is of the form  $\text{poly}(\tilde{\mathbf{g}}(\mathbf{X}))/h^2(\tilde{\mathbf{g}}(\mathbf{X}))$ , where  $\text{poly}(\tilde{\mathbf{g}}(\mathbf{X}))$  is a polynomial of  $\tilde{\mathbf{g}}(\mathbf{X})$  and uniformly bounded by assumption. By exactly the same argument to (29), we can still show that  $h(\tilde{\mathbf{g}}(\mathbf{X})) > \tilde{c}_2/2$ . Therefore, expanding the quadratic term on the right-hand side of (30), we obtain that for some constant  $\tilde{c}_3$ ,

$$(\boldsymbol{\theta}_{m+1}(\mathbf{X}) - \boldsymbol{\theta}_{m+1}^*(\mathbf{X}))^2 \leq \tilde{c}_4 \cdot \|\mathbf{g}(\boldsymbol{\theta}, \mathbf{X}) - \mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X})\|^2. \quad (31)$$

If  $\mathbf{X} \in \mathcal{E}_1 = \left\{ \mathbf{X} : \theta_{m+1}(\mathbf{X}) = 0 \right\}$ , it must be that  $g(\boldsymbol{\theta}, \mathbf{X}) = 0$  by definition. Also, by the uniform boundedness assumption, there exists constant  $\tilde{c}_5$  such that  $g_\ell(\boldsymbol{\theta}^*, \mathbf{X}) \geq \tilde{c}_5$ . Therefore, it must be that there is constant  $\tilde{c}_6$  such that

$$(\boldsymbol{\theta}_{m+1}(\mathbf{X}) - \boldsymbol{\theta}_{m+1}^*(\mathbf{X}))^2 = \boldsymbol{\theta}_{m+1}^*(\mathbf{X})^2 \leq \tilde{c}_6 \cdot \|\mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X})\|^2 = \tilde{c}_6 \cdot \|\mathbf{g}(\boldsymbol{\theta}, \mathbf{X}) - \mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X})\|^2.$$

If  $\mathbf{X} \notin \mathcal{E} \cup \mathcal{E}_1$ , it must be that there is  $\ell \in \{1, 2, 3, 4\}$ , such that  $|g_\ell(\boldsymbol{\theta}, \mathbf{X}) - g_\ell(\boldsymbol{\theta}^*, \mathbf{X})| > \epsilon$ . This clearly implies that for some  $\tilde{c}_7 > 0$ ,

$$(\boldsymbol{\theta}_{m+1}(\mathbf{X}) - \boldsymbol{\theta}_{m+1}^*(\mathbf{X}))^2 \leq \tilde{c}_7 \cdot \|\mathbf{g}(\boldsymbol{\theta}, \mathbf{X}) - \mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X})\|^2.$$

by the boundedness of  $\boldsymbol{\theta}_{m+1}(\mathbf{X})$  and  $\boldsymbol{\theta}_{m+1}^*(\mathbf{X})$ . Combined, we have that

$$\mathbb{E}_{\mathbf{X}} \left[ (\boldsymbol{\theta}_{m+1}(\mathbf{X}) - \boldsymbol{\theta}_{m+1}^*(\mathbf{X}))^2 \right] \leq \max\{\tilde{c}_4, \tilde{c}_6, \tilde{c}_7\} \cdot \mathbb{E}_{\mathbf{X}} \left[ \|\mathbf{g}(\boldsymbol{\theta}, \mathbf{X}) - \mathbf{g}(\boldsymbol{\theta}^*, \mathbf{X})\|^2 \right].$$

Note that (28) implies there exists a constant  $\tilde{c}_7 > 0$  such that,

$$\begin{aligned}\mathbb{E}_{\mathbf{X}, \mathbf{T}}[(G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{T}) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{T}))^2] &\geq \tilde{c}_8 \mathbb{E}_{\mathbf{X}}[(G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t}(S_1 \cup \{i\})) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}(S_1 \cup \{i\})))^2] \\ \mathbb{E}_{\mathbf{X}, \mathbf{T}}[(G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{T}) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{T}))^2] &\geq \tilde{c}_8 \mathbb{E}_{\mathbf{X}}[(G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t}(S_1)) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}(S_1)))^2] \\ \mathbb{E}_{\mathbf{X}, \mathbf{T}}[(G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{T}) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{T}))^2] &\geq \tilde{c}_8 \mathbb{E}_{\mathbf{X}}[(G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t}(S_2 \cup \{i\})) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}(S_2 \cup \{i\})))^2] \\ \mathbb{E}_{\mathbf{X}, \mathbf{T}}[(G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{T}) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{T}))^2] &\geq \tilde{c}_8 \mathbb{E}_{\mathbf{X}}[(G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{t}(S_2)) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t}(S_2)))^2].\end{aligned}\quad (32)$$

Then,

$$\mathbb{E}_{\mathbf{X}, \mathbf{T}}[(G(\boldsymbol{\theta}(\mathbf{X}), \mathbf{T}) - G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{T}))^2] \geq \frac{\tilde{c}_8}{4} \cdot \frac{1}{\max\{\tilde{c}_4, \tilde{c}_6, \tilde{c}_7\}} \cdot \mathbb{E}_{\mathbf{X}}[(\boldsymbol{\theta}_{m+1}(\mathbf{X}) - \boldsymbol{\theta}_{m+1}^*(\mathbf{X}))^2]. \quad (33)$$

The rest of the proof is the same as that for the *Generalized Sigmoid Form I*.  $\square$

#### A.4. Proof of Proposition 2

*Proof.* The results directly follow from Theorem 2 of Farrell et al. (2020), which we also replicate in Lemma 1 in Appendix A.2.

First, we derive the first-order derivative  $\ell_{\boldsymbol{\theta}}$  and the Hessian matrix  $\ell_{\boldsymbol{\theta}\boldsymbol{\theta}}$ . With the loss function  $\ell(y, \mathbf{t}, \boldsymbol{\theta}(\mathbf{x})) = (y - G(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t}))^2$ , we can compute to get

$$\ell_{\boldsymbol{\theta}} = (\partial \ell / \partial \theta_1, \dots, \partial \ell / \partial \theta_{d_{\boldsymbol{\theta}}})' = 2(G - y)G_{\boldsymbol{\theta}},$$

$$\ell_{\boldsymbol{\theta}\boldsymbol{\theta}} = 2G_{\boldsymbol{\theta}}G'_{\boldsymbol{\theta}} + 2G_{\boldsymbol{\theta}\boldsymbol{\theta}}(G - y),$$

$$\Lambda(\mathbf{x}) = \mathbb{E}[\ell_{\boldsymbol{\theta}\boldsymbol{\theta}} | \mathbf{X} = \mathbf{x}] = 2\mathbb{E}_{\mathbf{T}|\mathbf{x}}[G_{\boldsymbol{\theta}}G'_{\boldsymbol{\theta}}|\mathbf{x}] + 2\mathbb{E}_{\mathbf{T}|\mathbf{x}}\left[G_{\boldsymbol{\theta}\boldsymbol{\theta}}\mathbb{E}_{y|\mathbf{t}, \mathbf{x}}[(G - y)|\mathbf{T} = \mathbf{t}, \mathbf{X} = \mathbf{x}]|\mathbf{X} = \mathbf{x}\right] = 2\mathbb{E}[G_{\boldsymbol{\theta}}G'_{\boldsymbol{\theta}}|\mathbf{X} = \mathbf{x}].$$

We now verify the assumptions of Lemma 1. The first condition, identification of  $\boldsymbol{\theta}^*$ , is satisfied under Assumptions 1 and 4, which is shown in Proposition 1(a). The second condition holds by Assumption 2(i) (i.e., DGP (1) holds) and the mean squared loss function. The third condition follows from Assumption 2(ii). The fourth condition regarding the pathwise differentiable follows from Assumption 2(iii), and the thrice continuously differentiability holds by the form of  $G$  defined in Assumption 1 and the mean squared loss with sufficient smoothness in  $\boldsymbol{\theta}$ . The fourth condition holds because the link functions  $G$  in Assumption 1 are sufficiently smooth together with the boundedness of  $\boldsymbol{\theta}^*(\mathbf{X})$  given by Assumption 3. Thus, Proposition 2 follows immediately from Lemma 1.  $\square$

#### A.5. Verification of Assumption 2(ii)

In the following, we illustrate that, if the treatment assignment mechanism  $\nu(\cdot | \cdot)$  satisfies Assumption 4, Assumption 2(ii) (i.e.,  $\Lambda(\mathbf{x}) \succ 0$ ) is easy to satisfy and can be translated into very lenient conditions.  $\Lambda(\mathbf{x}) \succ 0$  is equivalent to that the vectors  $\{G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t})\}_t$  are nondegenerate. Without loss of generality, we take the *Generalized Sigmoid Form II* for illustration. The other forms of link function can be verified similarly.

By definition, we have  $\Lambda(\mathbf{x}) = 2\mathbb{E}[G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \mathbf{T})G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \mathbf{T})' | \mathbf{X} = \mathbf{x}]$ , where

$$G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t})' = \left( \frac{\theta_{m+1}(\mathbf{x}) \exp(-(\theta_0(\mathbf{x}) + \dots + \theta_m(\mathbf{x})t_m))}{(1 + \exp(-(\theta_0(\mathbf{x}) + \dots + \theta_m(\mathbf{x})t_m)))^2} (1, t_1, \dots, t_m), \frac{1}{1 + \exp(-(\theta_0(\mathbf{x}) + \dots + \theta_m(\mathbf{x})t_m))} \right).$$

Thus, to verify that  $\Lambda(\mathbf{x})$  is invertible, it suffices to show that the matrix constructed by vectors  $\{G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t})\}_t$  has full rank  $m + 2$ . For ease of exposition, we drop the dependence on  $\mathbf{x}$ , which will not cause any confusion.

Next, we verify that  $\Lambda(\mathbf{x}) \succ 0$  for the treatment assignment mechanism in Assumption 4(b-iv). All other assignment rules in Assumption 4(b) can be translated into similar lenient conditions, so we omit their verification for brevity. Specifically, to ensure that  $\mathbb{E}[\tilde{\mathbf{T}}\tilde{\mathbf{T}}'|\mathbf{X}=\mathbf{x}] \succ 0$ , we consider the assignment mechanism  $\nu(\mathbf{t}(\emptyset)|\mathbf{x}) > 0$ ,  $\nu(\mathbf{t}(\{1\})|\mathbf{x}) > 0$ ,  $\nu(\mathbf{t}(\{2\})|\mathbf{x}) > 0, \dots$ ,  $\nu(\mathbf{t}(\{m\})|\mathbf{x}) > 0$ , together with the overlapping assignment  $\nu(\mathbf{t}(S_1)|\mathbf{x}) > 0$ ,  $\nu(\mathbf{t}(S_1 \cup \{i\})|\mathbf{x}) > 0$ ,  $\nu(\mathbf{t}(S_2)|\mathbf{x}) > 0$ , and  $\nu(\mathbf{t}(S_2 \cup \{i\})|\mathbf{x}) > 0$ . Define  $e_0 := \exp(-\theta_0)$ ,  $e_i := \exp(-\theta_0 - \theta_i)$ , for  $i = 1, 2, \dots, m$ , and  $e_{m+1} := \exp(-\boldsymbol{\theta}'\mathbf{t}(S_1 \cup \{i\}))$ . We have

$$\begin{aligned} \text{rank}(\Lambda) &\stackrel{(a)}{\geq} \text{rank} \left( \begin{array}{cc} \frac{\theta_{m+1}e_0}{1+e_0}(1, 0, 0, 0, \dots, 0) & \frac{1}{1+e_0} \\ \frac{\theta_{m+1}e_1}{1+e_1}(1, 1, 0, 0, \dots, 0) & \frac{1}{1+e_1} \\ \frac{\theta_{m+1}e_2}{1+e_2}(1, 0, 1, 0, \dots, 0) & \frac{1}{1+e_2} \\ \frac{\theta_{m+1}e_3}{1+e_3}(1, 0, 0, 1, \dots, 0) & \frac{1}{1+e_3} \\ \vdots & \vdots \\ \frac{\theta_{m+1}e_m}{1+e_m}(1, 0, 0, 0, \dots, 1) & \frac{1}{1+e_m} \\ \frac{\theta_{m+1}e_{m+1}}{1+e_{m+1}}(1, \mathbf{t}(S_1 \cup \{i\})') & \frac{1}{1+e_{m+1}} \end{array} \right) \stackrel{(b)}{=} \text{rank} \left( \begin{array}{cc} \frac{e_0}{1+e_0}(1, 0, 0, 0, \dots, 0) & \frac{1}{1+e_0} \\ \frac{e_1}{1+e_1}(1, 1, 0, 0, \dots, 0) & \frac{1}{1+e_1} \\ \frac{e_2}{1+e_2}(1, 0, 1, 0, \dots, 0) & \frac{1}{1+e_2} \\ \frac{e_3}{1+e_3}(1, 0, 0, 1, \dots, 0) & \frac{1}{1+e_3} \\ \vdots & \vdots \\ \frac{e_m}{1+e_m}(1, 0, 0, 0, \dots, 1) & \frac{1}{1+e_m} \\ \frac{e_{m+1}}{1+e_{m+1}}(1, \mathbf{t}(S_1 \cup \{i\})') & \frac{1}{1+e_{m+1}} \end{array} \right) \\ &\stackrel{(c)}{=} \text{rank} \left( \begin{array}{cccc} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ \vdots & & & \vdots \\ 1 & 0 & 0 & 0 \\ 1 & & & \mathbf{t}(S_1 \cup \{i\})' \end{array} \begin{array}{c} 0 \\ \dots \\ 0 \\ \dots \\ 0 \\ \dots \\ 1 \\ \frac{e_0}{e_{m+1}} \end{array} \right) \stackrel{(d)}{=} \text{rank} \left( \begin{array}{ccccc} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ \vdots & & \vdots & & \vdots \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{array} \begin{array}{c} \frac{1}{e_0} \\ \frac{1}{e_1} - \frac{1}{e_0} \\ \frac{1}{e_2} - \frac{1}{e_0} \\ \frac{1}{e_3} - \frac{1}{e_0} \\ \vdots \\ \frac{1}{e_m} - \frac{1}{e_0} \\ \frac{1}{e_{m+1}} - \frac{1}{e_0} - (\frac{1}{e_1} - \frac{1}{e_0}) - (\frac{1}{e_2} - \frac{1}{e_0}) \end{array} \right). \end{aligned}$$

The inequality (a) follows from the fact the right-hand-side matrix is expanded only by a partial of vectors  $\{G_{\boldsymbol{\theta}}(\boldsymbol{\theta}(\mathbf{x}), \mathbf{t})\}_{\mathbf{t}}$ . The equality (b) follows from  $\theta_{m+1} \neq 0$ . The equality (c) follows from  $1 + e_i \neq 0$  and  $e_i \neq 0$  for all  $i = 1, 2, \dots, m$ . The equality (d) follows from some subtraction operations by rows. To guarantee the full rank condition that  $\text{rank}(\Lambda) = m + 2$ , a sufficient condition is  $\frac{1}{e_{m+1}} - \frac{1}{e_1} - \frac{1}{e_2} + \frac{1}{e_0} \neq 0$ , i.e., the bottom-right entry of the last matrix is nonzero. This is indeed a very weak condition.

For other assignment mechanisms in Assumption 4(b), one can also translate the invertibility of  $\Lambda$  into very lenient conditions. We omit the details for brevity.

#### A.6. ATE Estimator Construction via Cross-Fitting

In the following, we introduce the sample-splitting/cross-fitting and estimation procedure from Chernozhukov et al. (2018). The entire DeDL framework is given by Algorithm 1. In our setting with the known distribution of  $\mathbf{T}$ , we require only the two-way splitting, but for unknown  $\mathbf{T}$  distribution, three-way splitting is required, with an additional portion of samples used for obtaining  $\hat{\Lambda}(\mathbf{x})$ .

One can split the data samples  $\{1, 2, \dots, n\}$  into  $S$  nonoverlapping copies  $\mathcal{S}_s \subset \{1, 2, \dots, n\}$ ,  $s = 1, 2, \dots, S$  with the cardinality  $|\mathcal{S}_s|$  being proportionally to the sample size  $n$ , and let  $\mathcal{S}_s^c$  be the complement of  $\mathcal{S}_s$ . First, we use  $\mathcal{S}^c$  to get estimators  $\hat{\boldsymbol{\theta}}_s(\cdot)$  of parameters  $\boldsymbol{\theta}^*(\cdot)$ , and compute  $\hat{\Lambda}_s(\cdot)$  given the estimators  $\hat{\boldsymbol{\theta}}_s(\cdot)$  and distribution of  $\mathbf{T}$ . Then, one can use the other samples to construct an estimator of  $\mu(\mathbf{t})$ , for any  $\mathbf{t} \in \{0, 1\}^m$  as

$$\hat{\mu}_{\text{DeDL}}(\mathbf{t}) = \frac{1}{S} \hat{\mu}_s(\mathbf{t}), \quad \hat{\mu}_s(\mathbf{t}) = \frac{1}{|\mathcal{S}_s|} \sum_{i \in \mathcal{S}_s} \psi(\mathbf{z}_i, \hat{\boldsymbol{\theta}}_s(\mathbf{x}_i), \hat{\boldsymbol{\Lambda}}_s(\mathbf{x}_i); \mathbf{t}, \mathbf{t}_0). \quad (34)$$

Similarly, the variance estimator can be constructed as

$$\hat{\Psi}_{\text{DeDL}}(\mathbf{t}; \mu) = \frac{1}{S} \hat{\Psi}_s(\mathbf{t}), \quad \hat{\Psi}_s(\mathbf{t}) = \frac{1}{|\mathcal{S}_s|} \sum_{i \in \mathcal{S}_s} \left( \psi(\mathbf{z}_i, \hat{\boldsymbol{\theta}}_s(\mathbf{x}_i), \hat{\boldsymbol{\Lambda}}_s(\mathbf{x}_i); \mathbf{t}, \mathbf{t}_0) - \hat{\mu}_{\text{DeDL}}(\mathbf{t}) \right)^2. \quad (35)$$

The asymptotic normality of  $\hat{\mu}_{\text{DeDL}}(\mathbf{t})$  in Proposition 3(a) directly follows from Chernozhukov et al. (2018), and a detailed proof can also be found in Farrell et al. (2020).

Therefore, the  $(1 - \alpha)$ -confidence interval of  $\hat{\mu}_{\text{DeDL}}(\mathbf{t})$  is given by

$$\widehat{\mathcal{CI}}_{\text{DeDL}}(\mathbf{t}; \mu) = \left[ \hat{\mu}_{\text{DeDL}}(\mathbf{t}) - \frac{1}{\sqrt{n}} \cdot \Phi^{-1} \left( 1 - \frac{\alpha}{2} \right) \cdot \hat{\Psi}_{\text{DeDL}}(\mathbf{t}; \mu), \hat{\mu}_{\text{DeDL}}(\mathbf{t}) + \frac{1}{\sqrt{n}} \cdot \Phi^{-1} \left( 1 - \frac{\alpha}{2} \right) \cdot \hat{\Psi}_{\text{DeDL}}(\mathbf{t}; \mu) \right], \quad (36)$$

where  $\Phi^{-1}(\cdot)$  is the inverse cumulative distribution function of a standard normal random variable.

#### A.7. Estimation and Inference for Best-Arm Identification

After getting the asymptotically normal estimators of ATE  $\hat{\mu}(\mathbf{t})$  for all experiment combinations  $\mathbf{t} \in \{0, 1\}^m$ , the next step is identifying the best experiment combination, which is defined as  $\mathbf{t}^* := \arg \max_{\mathbf{t} \in \{0, 1\}^m} \mu(\mathbf{t})$ .

Following the common practice, one can search for the best treatment combination by searching for the highest ATE estimation. Formally, we define the empirical best treatment level as  $\hat{\mathbf{t}}^* := \arg \max_{\mathbf{t} \in \{0, 1\}^m} \hat{\mu}_{\text{DeDL}}(\mathbf{t})$ . The remaining job is verifying whether  $\hat{\mathbf{t}}^*$  is the best treatment level with significant improvements over all other treatment levels, i.e., we test the one-sided hypothesis on whether the ATE of  $\hat{\mathbf{t}}^*$  is significantly better than other treatments:

$$H_0: \tau(\mathbf{t}) > 0, \text{ for all } \mathbf{t} \in \{0, 1\}^m \setminus \{\hat{\mathbf{t}}^*\},$$

where

$$\tau(\mathbf{t}) := \mu(\hat{\mathbf{t}}^*) - \mu(\mathbf{t}) = \mathbb{E}[G(\boldsymbol{\theta}^*(\mathbf{X}), \hat{\mathbf{t}}^*)] - \mathbb{E}[G(\boldsymbol{\theta}^*(\mathbf{X}), \mathbf{t})],$$

is the improvement in ATE of the empirically optimal  $\hat{\mathbf{t}}^*$  over treatment level  $\mathbf{t} \in \{0, 1\}^m$ . Notice that the  $\tau(\mathbf{t})$  can be rewritten as,

$$\tau(\mathbf{t}) = \mathbb{E}[H(\mathbf{x}, \boldsymbol{\theta}^*(\mathbf{x}); \hat{\mathbf{t}}^*, \mathbf{t})],$$

which is similar in structure to  $\mu(\mathbf{t}) = \mathbb{E}[H(\mathbf{X}, \boldsymbol{\theta}^*(\mathbf{X}); \mathbf{t}, \mathbf{t}_0)]$  with a change of the inputs in the advantage function  $H$ .

Applying an influence function similar to (9) developed in Section 3.3, i.e.,  $\psi(\mathbf{z}, \boldsymbol{\theta}, \boldsymbol{\Lambda}; \hat{\mathbf{t}}^*, \mathbf{t}) = H(\mathbf{x}, \boldsymbol{\theta}(\mathbf{x}); \hat{\mathbf{t}}^*, \mathbf{t}) - H_{\boldsymbol{\theta}}(\mathbf{x}, \boldsymbol{\theta}(\mathbf{x}); \hat{\mathbf{t}}^*, \mathbf{t})' \boldsymbol{\Lambda}(\mathbf{x})^{-1} \ell_{\boldsymbol{\theta}}(y, \mathbf{t}, \boldsymbol{\theta}(\mathbf{x}))$  and the two-way splitting procedure described above, we construct the estimators

$$\hat{\tau}_{\text{DeDL}}(\mathbf{t}) := \hat{\mu}_{\text{DeDL}}(\hat{\mathbf{t}}^*_{\text{DeDL}}) - \hat{\mu}_{\text{DeDL}}(\mathbf{t}), \quad (37)$$

and the variance estimate  $\hat{\Psi}_{\text{DeDL}}(\mathbf{t}; \tau)$  for  $\tau_{\text{DeDL}}(\mathbf{t})$ .

### Proof of Proposition 3

By Proposition 1(b), it is straightforward to verify that  $\|\hat{\theta}_{sk} - \theta_k^*\|_{L_2(\mathbf{x})} = o(n^{-1/4})$  holds if  $p > d_{\mathbf{X}}$ . By Theorem 3 of Farrell et al. (2020), we have the desired asymptotic normality of the proposed estimators  $\hat{\mu}_{\text{DeDL}}(\mathbf{t})$  and  $\hat{\tau}_{\text{DeDL}}(\mathbf{t})$ . This proves part (a). On the other hand, we also highlight that this DNN convergence rate is inherited from Lemma 1 (Theorem 2 in Farrell et al. 2020), which might not be tight as well. As establishing a tighter rate for DNN convergence is beyond the scope of our paper, we instead follow the standard  $o(n^{-1/4})$  decay rate (as claimed in Proposition 1).

For Part (b), the empirically optimal arm  $\hat{\mathbf{t}}^* := \arg \max_{\mathbf{t} \in \{0,1\}^m} \hat{\mu}(\mathbf{t})$  depends on the samples used for the training and inference of ATE, which is a critical challenge in our proof below. For the rest of our proof, we drop the subscript DeDL to simplify the notation. First, we construct the following estimator  $\hat{\zeta}(\mathbf{t}) := \hat{\mu}(\mathbf{t}^*) - \hat{\mu}(\mathbf{t})$ , where  $\hat{\mu}(\cdot)$  is given by Equation (34), for the true advantage of the optimal treatment combination  $\zeta(\mathbf{t}) := \mu(\mathbf{t}^*) - \mu(\mathbf{t})$ . Similar to Equation (35), one can construct the variance estimator  $\hat{\Psi}(\mathbf{t}; \zeta)$  for  $\hat{\zeta}(\mathbf{t})$ . Importantly,  $\hat{\zeta}(\mathbf{t})$  is a virtual estimator not available in practice, because the ground-truth optimal treatment combination  $\mathbf{t}^*$  is unknown.

First, Theorem 3 in Farrell et al. (2020) establishes the asymptotic normality of  $\hat{\zeta}(\mathbf{t})$ :

$$\sqrt{n}(\hat{\Psi}(\mathbf{t}; \zeta))^{-1/2}(\hat{\zeta}(\mathbf{t}) - \zeta(\mathbf{t})) = \sum_{i=1}^n (\hat{\Psi}(\mathbf{t}; \zeta))^{-1/2}(\psi(\mathbf{z}_i, \boldsymbol{\theta}^*(\mathbf{x}_i), \mathbf{A}(\mathbf{x}_i), \mathbf{t}^*, \mathbf{t}) - \zeta(\mathbf{t})) / \sqrt{n} + o_p(1) \rightarrow_d \mathcal{N}(0, 1). \quad (38)$$

Next, we show that, with probability going to 1, the optimal treatment combination is correctly identified, i.e.,  $\lim_{n \rightarrow \infty} \mathbb{P}[\hat{\mathbf{t}}^* = \mathbf{t}^*] = 1$ , when the dependence on sample size  $n$  is dropped for brevity. By Part (a), we have  $\hat{\mu}(\mathbf{t}^*) \rightarrow_p \mu(\mathbf{t}^*)$  and  $\hat{\mu}(\mathbf{t}) \rightarrow_p \mu(\mathbf{t})$  for any  $\mathbf{t} \neq \mathbf{t}^*$ . Because the max operator is continuous with respect to the  $L_1$  norm, we have

$$\max(|\hat{\mu}(\mathbf{t}^*) - \mu(\mathbf{t}^*)|, |\hat{\mu}(\mathbf{t}) - \mu(\mathbf{t})|) \rightarrow_p 0.$$

Since the optimal treatment combination  $\mathbf{t}^*$  is unique, as the sample size  $n$  goes to infinity,

$$\max(|\hat{\mu}(\mathbf{t}^*) - \mu(\mathbf{t}^*)|, |\hat{\mu}(\mathbf{t}) - \mu(\mathbf{t})|) \leq \frac{\mu(\mathbf{t}^*) - \mu(\mathbf{t})}{4}, \quad (39)$$

with a probability going to 1.

Furthermore, Equation (39) implies,

$$\hat{\mu}(\mathbf{t}^*) - \hat{\mu}(\mathbf{t}) = [\mu(\mathbf{t}^*) - (\mu(\mathbf{t}^*) - \hat{\mu}(\mathbf{t}^*))] - [\mu(\mathbf{t}) - (\mu(\mathbf{t}) - \hat{\mu}(\mathbf{t}))] \geq \frac{\mu(\mathbf{t}^*) - \mu(\mathbf{t})}{2} > 0.$$

Therefore, with the probability going to 1, we have  $\hat{\mu}(\mathbf{t}^*) > \hat{\mu}(\mathbf{t})$  as the sample size  $n$  goes to infinity. Taking the union bound over  $(2^m - 1)$  treatment combinations, we have  $\hat{\mu}(\mathbf{t}^*) > \max_{\mathbf{t} \neq \mathbf{t}^*} \hat{\mu}(\mathbf{t})$ , i.e.,  $\hat{\mathbf{t}}^* = \arg \max_{\mathbf{t}} \hat{\mu}(\mathbf{t}) = \mathbf{t}^*$ , with a probability going to 1 as the sample size  $n$  goes to infinity.

If  $\hat{\mathbf{t}}^* = \mathbf{t}^*$ , by definition,

$$\sqrt{n}(\hat{\Psi}(\mathbf{t}; \zeta))^{-1/2}(\hat{\zeta}(\mathbf{t}) - \zeta(\mathbf{t})) - \sqrt{n}(\hat{\Psi}(\mathbf{t}; \tau))^{-1/2}(\hat{\tau}(\mathbf{t}) - \tau(\mathbf{t})) = 0$$

Hence, we have that for any  $\varepsilon > 0$ ,

$$\lim_{n \rightarrow \infty} \mathbb{P}[|\sqrt{n}(\hat{\Psi}(\mathbf{t}; \zeta))^{-1/2}(\hat{\zeta}(\mathbf{t}) - \zeta(\mathbf{t})) - \sqrt{n}(\hat{\Psi}(\mathbf{t}; \tau))^{-1/2}(\hat{\tau}(\mathbf{t}) - \tau(\mathbf{t}))| < \varepsilon] = 1. \quad (40)$$

Combining Equation (40) with the asymptotic normality Equation (38), by Slutsky's theorem, we have

$$\sqrt{n}(\hat{\Psi}(\mathbf{t}; \tau))^{-1/2}(\hat{\tau}(\mathbf{t}) - \tau(\mathbf{t})) = \sum_{i=1}^n (\hat{\Psi}(\mathbf{t}; \tau))^{-1/2}(\psi(\mathbf{z}_i, \boldsymbol{\theta}^*(\mathbf{x}_i), \boldsymbol{\Lambda}(\mathbf{x}_i), \mathbf{t}^*, \mathbf{t}) - \tau(\mathbf{t})) / \sqrt{n} + o_p(1) \rightarrow_d \mathcal{N}(0, 1),$$

which concludes the proof.  $\square$

Given the asymptotic normality, the  $(1 - \alpha)$ -confidence interval for  $\hat{\tau}_{\text{DeDL}}(\mathbf{t})$  is given by

$$\widehat{\mathcal{CI}}_{\text{DeDL}}(\mathbf{t}; \tau) = \left[ \hat{\tau}_{\text{DeDL}}(\mathbf{t}) - \frac{1}{\sqrt{n}} \cdot \Phi^{-1}\left(1 - \frac{\alpha}{2}\right) \cdot \hat{\Psi}_{\text{DeDL}}(\mathbf{t}; \tau), \hat{\tau}_{\text{DeDL}}(\mathbf{t}) + \frac{1}{\sqrt{n}} \cdot \Phi^{-1}\left(1 - \frac{\alpha}{2}\right) \cdot \hat{\Psi}_{\text{DeDL}}(\mathbf{t}; \tau) \right]. \quad (41)$$

## Appendix B: Empirical Analysis With Field Experiment Data

### B.1. User Covariates Used in Section 4

Table 5 presents all the user covariates used in our empirical analysis in Section 4.

**Table 5 User Covariates Used in the DeDL Framework**

Variable	Description
Age Range	Age range of user: young, mid-age, senior, old, or unknown
Gender	Gender of user: male, female, or unknown
Operating System	OS of user's device: Android, IOS, or other
Product Version	Version used: lite, express, or regular
Phone Price Range	Price range of device: luxury, expensive, or unknown
User Activeness Degree	Activeness of user: high-, mid-, low-active, or new user
User Active-Deepness Degree	Active-deepness of user: deep-, shallow-active, or new user
Feed Mode	Preferred mode of app interface:
Disc- rete Var.	video stream, video cover stream, or unknown
	Interval of the user's number of followers:
	<10, 10 - 10k, 10k - 100k, >100k
	Mainly determined by the number of followers:
	micro, midtier, or macro influencer
	Interval of the user's number of mutual followers (friends):
	<10, 10 - 10k, 10k - 100k, >100k
	Mainly determined by the number of mutual followers (friends): low-, mid-, or high-sociable
	Region in which the user is frequently on the platform:
	South, North, or unknown
Frequent Residence Area	Level of city in which the user is frequently on the platform:
Frequent Residence City Level	large city, big city, medium city, small city, or unknown
Frequent Residence City Type	Type of city in which the user is frequently on the platform:
Active Engagement City Level	city, town, rural, or unknown
Average App Usage Duration	Level of city in which the user is always active:
Average Video Watching Time	large city, big city, medium city, small city, or unknown
Average Live Watching Time	User's average usage duration on platform per day
Conti- nuous Var.	User's average time on watching videos on platform per day
	User's average time on watching live on platform per day
	User's average time on watching videos on Discover Page per day
	User's average time on watching videos on Live Page per day
	User's average time on watching videos on For You Page per day
	User's average time on watching videos on Following Page per day
	User's average time on Discover Page per day
	User's average time on Live Page per day
	User's average time on Following Page per day

### B.2. Stratified Sampling

We employ a three-step stratified sampling to keep the user covariates balanced with respect to eight different treatment combinations. First, we categorize 10 continuous variables in Table 5 by their quantile ranges

[0%, 25%), [25%, 50%), [50%, 75%), and [75%, 100%]. Specifically, we assign 1, 2, 3, and 4 as new values for values in each quantile interval respectively for each continuous variable. After all the variables are discretized, we proceed to divide the population into subpopulations according to imbalanced covariates. To check for diversely distributed covariates, we utilize a pairwise t-test between the baseline combination (0,0,0) and seven treatment combinations for covariates in Table 5. Among the 26 covariates, 16 discrete covariates show no significant difference between the baseline combination (0,0,0) and the other seven treatment combinations, while 10 continuous variables are imbalanced-distributed. Therefore, we divide users into 69,111 strata by the value of imbalanced covariates. Namely, users with the same value in all imbalanced covariates are grouped together. For each stratum, we set the minimum number of users among all treatment combinations as its target size and then randomly sample this many individuals for each combination as the stratified sample. Therefore, the stratified sample has a similar number of users in each treatment combination, and the treatment assignment mechanism satisfies  $\mathbb{P}[T_i = 1 | \mathbf{X} = \mathbf{x}] = \mathbb{P}[T_i = 0 | \mathbf{X} = \mathbf{x}] = 0.5$  ( $i = 1, 2, 3$ ) for any  $\mathbf{x}$ .

### B.3. Implementation Details of DeDL

In this section, we present the implementation details of using DeDL to estimate ATE. We use the four-fold cross-fitting proposed in Chernozhukov et al. (2018) to obtain the estimators. We randomly partition the observed data of five observed treatment combinations with 1,291,652 data points into four folds  $(I_s)_{s=1}^4$  such that each fold has approximately 322,913 data points. For each fold index  $s$ , we follow the steps described below to obtain an estimated ATE for each treatment combination. First, we use the other three folds  $(I_i)_{i \in \{1,2,3,4\} \setminus s}$  as training data to fit into structured DNN (see Figure 5) and get an estimator of the unknown parameters  $\hat{\theta}_s(\cdot)$ . For each treatment combination  $\mathbf{t}$ , we use fold  $I_s$  to construct the estimator  $\hat{\mu}_s(\hat{\mathbf{t}})$  following Equation (34).

We continue substituting  $\mathbf{x}$  in fold  $I_s$  to the unknown parameters  $\hat{\theta}_s(\cdot)$  obtained by three other folds to calculate  $\psi(\mathbf{z}, \hat{\theta}_s, \hat{\Lambda}_s; \mathbf{t}, \mathbf{t}_0)$  for each data point  $\mathbf{z}$  in fold  $I_s$ . To be specific, after obtaining  $\hat{\theta}_s(\cdot)$ , we calculate  $\hat{\Lambda}_s(\mathbf{x}) = \frac{2}{5} \sum_{t \in T_o} G_{\theta}(\hat{\theta}_s(\mathbf{x}), \mathbf{t}) G_{\theta}(\hat{\theta}_s(\mathbf{x}), \mathbf{t})'$  because the distribution of observed treatment combination  $\mathbf{t} \in T_o$  is known in the stratified sample with  $\mathbb{P}[\mathbf{T} = \mathbf{t} | \mathbf{X} = \mathbf{x}] = 0.2$ . By averaging  $\psi(\mathbf{z}, \hat{\theta}_s, \hat{\Lambda}_s; \mathbf{t}, \mathbf{t}_0)$ , we obtain the estimated ATE of treatment combination  $\mathbf{t}$  in fold index  $s$  as  $\hat{\mu}_s(\mathbf{t})$ .

The ATE estimate and the 95% confidence interval for each treatment combination in each fold are presented in the first four rows in each section in Table 6. After four-fold cross-fitting, we aggregate  $\hat{\mu}_s(\hat{\mathbf{t}})$  by taking their average value as the final estimator  $\hat{\mu}(\mathbf{t})$  for each treatment combination  $\mathbf{t}$ . We report the results of the final estimator in the last row of each section in Table 6.

The estimators for best-arm identification are obtained through similar implementation procedures. Each fold will generate its estimators for the advantage of the best-arm over any treatment combination  $\mathbf{t}$ ,  $\tau(\mathbf{t})$ , for  $\mathbf{t} \neq \mathbf{t}^*$ . Aggregating the estimators from four folds generates the DeDL estimator for best-arm identification.

## Appendix C: Implementation Details of Benchmarks

### Linear Addition (LA) Estimator

To obtain the LA estimator for each treatment level, we use the ATE of five observed treatment combinations to calculate the ATE of unobserved treatment combinations. For observed treatment combinations, their estimated ATE and significance level are the same as the ground truth. For unobserved treatment combinations,

**Table 6** Detailed Results of four-fold DeDL Estimators

Treatment Combination	Ground-Truth ATE (1)	Fold (2)	Estimated ATE (3)	95% Confidence Interval for ATE Estimate (4)	APE (5)	SE (6)	AE (7)
(0, 0, 1)	1.091%**	1	0.974%	[ 0.484%, 1.464%]	10.76%	1.379	1.174
		2	1.277%	[ 0.780%, 1.774%]	17.01%	3.448	1.857
		3	1.337%	[ 0.895%, 1.780%]	22.55%	6.054	2.461
		4	1.045%	[ 0.552%, 1.538%]	4.22%	0.212	0.461
		Mean	1.158%	[ 0.678%, 1.639%]	6.14%	0.450	0.671
(0, 1, 0)	-0.267%	1	-0.117%	[ -0.611%, 0.376%]	NA	2.242	1.174
		2	-0.358%	[ -0.845%, 0.128%]	NA	0.835	0.914
		3	0.038%	[ -0.399%, 0.475%]	NA	9.312	3.052
		4	-0.627%	[ -1.125%, -0.129%]	NA	12.973	3.602
		Mean	-0.266%	[ -0.745%, 0.212%]	NA	0.000	0.008
(1, 0, 0)	0.758%*	1	0.707%	[ 0.200%, 1.214%]	6.73%	0.260	0.510
		2	0.761%	[ 0.271%, 1.252%]	0.44%	0.000	0.033
		3	0.986%	[ 0.546%, 1.427%]	30.13%	5.216	2.284
		4	0.747%	[ 0.250%, 1.244%]	1.47%	0.012	0.111
		Mean	0.800%	[ 0.317%, 1.284%]	5.59%	0.180	0.424
(1, 1, 1)	2.121%****	1	2.457%	[ 1.785%, 3.128%]	15.84%	11.288	3.360
		2	2.304%	[ 1.630%, 2.978%]	8.63%	3.353	1.831
		3	1.254%	[ 0.630%, 1.878%]	40.85%	75.044	8.662
		4	2.457%	[ 1.788%, 3.127%]	15.88%	11.341	3.368
		Mean	2.118%	[ 1.458%, 2.778%]	0.12%	0.00	0.026
(1, 1, 0)	0.689%	1	-0.616%	[ -2.801%, 1.568%]	NA	170.299	13.050
		2	0.900%	[ 0.259%, 1.541%]	NA	4.451	2.110
		3	0.640%	[ 0.136%, 1.271%]	NA	0.021	0.146
		4	0.376%	[ -1.067%, 1.819%]	NA	9.766	3.125
		Mean	0.341%	[ -0.868%, 1.550%]	NA	12.108	3.480
(1, 0, 1)	2.299%****	1	2.396%	[ 1.075%, 3.716%]	4.19%	0.926	0.962
		2	2.830%	[ 2.086%, 3.573%]	23.07%	28.129	5.304
		3	2.137%	[ 1.561%, 2.714%]	7.04%	2.619	1.619
		4	1.899%	[ 0.435%, 3.362%]	17.42%	16.048	4.006
		Mean	2.315%	[ 1.289%, 3.341%]	0.70%	0.026	0.160
(0, 1, 1)	1.387%***	1	0.702%	[ -0.659%, 2.062%]	49.39%	46.919	6.850
		2	2.127%	[ 1.265%, 2.989%]	53.41%	54.849	7.406
		3	1.168%	[ 0.597%, 1.739%]	15.79%	4.792	2.189
		4	1.395%	[ 0.296%, 2.493%]	0.58%	0.00	0.080
		Mean	1.348%	[ 0.375%, 2.321%]	2.80%	0.151	0.388

Notes: The calculation of APE, SE, and AE is based on the scaled outcome variable (see column (1) of this table). SE is scaled by multiplying a constant. AE is scaled by multiplying another constant. The significance levels are encoded as \*p<0.05; \*\*p<0.01; \*\*\*p<0.001; \*\*\*\*p<0.0001.

we use the linear addition of ATE of individual observed treatment combinations as the estimated ATE. Furthermore, we estimate the standard error of the estimated ATE for unobserved treatment combinations by assuming that the estimators for individual experiments are independent.

We report the LA estimators in the first row in each section of treatment combination in Table 7. The top four treatment combinations are observable, and therefore the LA estimator yields zero error (see columns 5–7 in Table 7). The estimators for the ATE of the bottom-three treatment combinations use the ATE of individual treatment combinations, i.e., (0, 0, 1), (0, 1, 0), and (1, 0, 0), to calculate the final results  $\hat{\mu}(\mathbf{t}) = \hat{\mu}(\mathbf{t}_1) + \hat{\mu}(\mathbf{t}_2)$ , where  $\mathbf{t} = \mathbf{t}_1 + \mathbf{t}_2$ . The standard deviation of the estimator follows  $\hat{\sigma}(\hat{\mu}(\mathbf{t})) = \sqrt{\hat{\sigma}(\hat{\mu}(\mathbf{t}_1))^2 + \hat{\sigma}(\hat{\mu}(\mathbf{t}_2))^2}$ .

### Linear Regression (LR) Estimator

The LR estimator uses the regression coefficients as the estimated ATE. The regression is defined as

$$y = \beta_1 t_1 + \beta_2 t_2 + \beta_3 t_3 + \alpha \mathbf{x}, \quad (42)$$

where  $t_1$ ,  $t_2$ , and  $t_3$  denote three experiments for pages DP, LP, and FYP, respectively, and  $\mathbf{x}$  denotes the user covariates in Table 5. We fit the linear regression model (42) with 1,291,652 data points with the five observed treatment combinations. The estimator for  $\beta_i$ ,  $\hat{\beta}_i$ , captures the ATE of treatment  $t_i$ . Similar to LA estimators, LR estimators assume the linear additivity of the ATEs. To maintain a fair comparison between the estimators, we adopt a four-fold cross-fitting to obtain the LR estimator as well. Specifically, we fit the linear regression model with 75% of the training data. For the second-stage inference, we predict the potential outcome of each user given the covariates  $\mathbf{x}$  under treatment combination  $\mathbf{t} \in \mathcal{T}$  using the trained linear regression. The estimation and inference of each ATE is obtained through the standard pairwise t-test for each treatment combination with the predicted outcomes on the last data fold. The average values of estimated ATEs for each treatment combination are presented in the second row in Table 7.

### Pure Deep Learning (PDL) Estimator

Similar to the implementation of DeDL approach in Appendix B.3, we apply the four-fold cross-fitting procedure to reduce overfitting when implementing the PDL estimators. Specifically, we evenly partition the observed data of five treatment combinations into four random folds. For each data fold, we use the data from three other folds as the training data to approximate  $y = f(\mathbf{x}, \mathbf{t})$ , where  $f(\cdot, \cdot)$  is a fully-connected three-layer DNN with 20 nodes in each layer. We call this approach the “pure” deep learning estimator because no constraints are imposed on the DNN  $f(\cdot, \cdot)$ . The DNN is trained with the Adam optimizer and the mean squared error as the loss function. We then use the trained DNN  $\hat{f}(\cdot, \cdot)$  to predict the potential outcomes under eight treatment combinations for each user the covariates  $\mathbf{x}$  on the last fold. Similar to the LR estimator, pairwise t-tests with the predicted outcomes between any treatment combination  $\mathbf{t}$  and the control  $\mathbf{t}_0$  provide the ATE estimate and its corresponding standard error, whereas the final estimates are the average value of all four data folds. The third row for each treatment combination in Table 7 shows the estimated ATE of the PDL approach.

### Structured Deep Learning (SDL) Estimator

The SDL approach adopts the same structured DNN and four-fold cross-fitting as DeDL, but without the debiasing term. For each treatment combination  $\mathbf{t} \in \mathcal{T}$ , we use the trained structured DNN to predict the potential outcome given the covariates  $\mathbf{x}$ :  $H(\mathbf{x}, \hat{\theta}_s(\mathbf{x}); \mathbf{t}, \mathbf{t}_0) := G(\hat{\theta}_s(\mathbf{x}), \mathbf{t}) - G(\hat{\theta}_s(\mathbf{x}), \mathbf{t}_0)$ . Similar to the LA and PDL approaches, t-tests with the predicted outcomes provide the ATE estimates under SDL. We remark that the SDL approach underestimates the standard errors because it ignores the noises in fitting  $\hat{\theta}(\cdot)$  caused by the variations in the training data. The estimation results of SDL for each treatment combination are reported in the last row in Table 7.

**Table 7 Detailed Results of Benchmark Estimators**

Treatment Combination	Ground-Truth ATE (1)	Estimator (2)	Estimated ATE (3)	CD (4)	APE (5)	SE (6)	AE (7)
(0, 0, 1)	1.091%**	LA	1.091%	1	0.00%	0.000	0.000
		LR	1.329%	1	21.79%	5.657	2.379
		PDL	1.247%	1	14.24%	2.417	1.555
		SDL	1.179%	1	8.00%	0.763	0.873
(0, 1, 0)	-0.267%	LA	-0.267%	1	NA	0.000	0.000
		LR	-0.013%	1	NA	6.460	2.542
		PDL	-0.036%	0	NA	5.353	2.314
		SDL	-0.072%	0	NA	3.792	1.947
(1, 0, 0)	0.758%*	LA	0.758%	1	0.00%	0.000	0.000
		LR	1.079%	1	42.29%	10.028	3.206
		PDL	1.043%	1	37.60%	8.126	2.851
		SDL	0.978%	1	28.95%	4.816	2.195
(1, 1, 1)	2.121%****	LA	2.121%	1	0.00%	0.000	0.000
		LR	2.395%	1	12.95%	7.539	2.746
		PDL	2.326%	1	9.67%	4.209	2.052
		SDL	2.040%	1	3.78%	0.642	0.801
(1, 1, 0)	0.689%	LA	0.491%	1	NA	3.902	1.975
		LR	1.066%	0	NA	14.233	3.773
		PDL	1.030%	0	NA	11.625	3.410
		SDL	0.902%	0	NA	4.543	2.132
(1, 0, 1)	2.299%****	LA	1.850%	1	19.56%	2.023	4.498
		LR	2.408%	1	4.72%	1.178	1.085
		PDL	2.333%	1	1.46%	0.112	0.336
		SDL	2.148%	1	6.59%	2.297	1.516
(0, 1, 1)	1.387%***	LA	0.824%	0	40.56%	3.163	5.624
		LR	1.316%	1	5.08%	0.495	0.704
		PDL	1.217%	1	12.26%	2.890	1.700
		SDL	1.070%	1	22.84%	10.030	3.167

Notes: The calculation of APE, SE, and AE is based on the scaled outcome variable (see column (1) of this table). SE is scaled by multiplying a constant. AE is scaled by multiplying another constant. The significance levels are encoded as \* $p<0.05$ ; \*\* $p<0.01$ ; \*\*\* $p<0.001$ ; \*\*\*\* $p<0.0001$ .

## Appendix D: Complete Results of the Synthetic Experiments

### D.1. Complete Results of the Experiments in Section 5.1

We document the complete simulation results of Section 5.1 in Table 8 and Table 9. We evaluate the performance of the estimators under  $m \in \{4, 6, 8, 10\}$  A/B tests and report the estimation results in Panels A to D. The first column “Estimator” describes which estimator is tested. The second column “CDR” shows the proportion of treatment combinations whose estimated ATE significance levels and signs are consistent with the ground-truth. The third column “MAPE” gives the mean absolute percentage error of ATE estimates over all treatment combinations whose real average treatment effects are significant. In other words, we rule out insignificant treatment combinations when calculating MAPE. Otherwise, those insignificant treatment effects would result in a close-to-zero value in the denominators to calculate APE, resulting in an undesired metric. Similarly, column “MSE” and column “MAE” represent squared error and

absolute error, respectively. In these two columns, we do not exclude those insignificant combinations. Indeed, unlike MAPE, close-to-zero treatment effects do not cause a problem for MSE and MAE. As a result, MAE and MSE over all combinations can supplement MAPE. However, to better understand the scales of MSE and MAE errors, we also report in the table notes 95% confidence intervals of average absolute treatment effects over all combinations. Finally, the column “BAI” presents the results on best-arm identification. For each replication of the experiment, we verify whether different methods can successfully identify the best treatment combination. The value in this column shows the proportion of replications in which the optimal combination is correctly identified.

We observe the following consistent patterns across all panels in Table 8. First, DeDL outperforms LA, LR, PDL<sub>s,p</sub>, and SDL under all metrics, which validates our theory and provides strong evidence for the advantage of our method. In particular, DeDL increases the success rate of both CDR and BAI, and decreases MAPE, MSE, and MAE compared to SDL by a significant margin. This demonstrates the value of debiasing in the influence function (5). Second, LA and LR perform worse than SDL in general, demonstrating the advantage of neural networks over linear methods, although SDL may still be asymptotically biased.

Comparing across different panels, we observe that the performance of all estimators becomes worse when  $m$  grows larger. In particular, the performance of BAI worsens quickly due to the exponentially increased number of combinations. Even so, DeDL can still successfully identify the best arm among the 1,024 combinations with a relatively high probability of 78.8% when  $m = 10$ .

We also remark on the underlying mechanisms of these degenerating performances. On one hand, intuitively, due to the sigmoid link function setup, when the number of field experiments gets larger, the treatment effect becomes more nonlinear. It creates difficulty for the LA estimator. Therefore, the performance of LA worsens due to its inherent lack of model richness. On the other hand, with the correct link function specification, one may expect that the performance of SDL and DeDL should be relatively stable because of their strong modeling power. However, since we fix the same DNN structure with a constant number of 10 hidden nodes across all experiments for a fair comparison with LA, the model complexity of neural networks is limited by design. We have verified that increasing the number of hidden nodes for  $m = 6, 8, 10$  helps achieve similar performance to that of  $m = 4$ . Indeed, the challenge of estimation and inference from an increased  $m$  can be mitigated by increasing the size and complexity of the DNN. Therefore, without loss of generality, for all experiments in this section, we keep  $m = 4$  for computational efficiency.

We report the performance of the PDL estimators in a separate Table 9 due to their bad performance. The subscripts  $s$  and  $l$  represent different widths of neural nets, with 10 and 40 hidden nodes for hidden layers, resulting in the DNN structure  $(d_x + d_t + 1)$ -10-ReLU-10-ReLU-10-ReLU-1 and  $(d_x + d_t + 1)$ -40-ReLU-40-ReLU-40-ReLU-1, respectively. The subscripts  $p$  and  $a$  represent the training samples generated from partially observed treatments or all treatments. For a fair comparison to estimators in Table 8, we should focus on PDL<sub>s,p</sub> with partially observed treatments and similar DNN size as SDL. The training stopping criterion is set the same as SDL with 0.3 validation loss threshold.

With partially observed combinations, both PDL<sub>s,p</sub> and PDL<sub>L,p</sub> perform worse than all other estimators under all metrics. This is due to the bad performance of the out-of-sample test under the unobserved

**Table 8 Learning Estimator Validation Result**

Panel A: Comparison of Different Estimators Under $m = 4$					
Estimator	CDR	MAPE	MSE	MAE	BAI
LA	92.40% (91.02%, 93.78%)	22.64% (20.10%, 25.17%)	0.070 (0.023, 0.118)	0.123 (0.103, 0.143)	79.5% (73.9%, 85.1%)
LR	95.34% (94.46%, 96.23%)	15.30% (13.56%, 17.04%)	0.038 (0.0179, 0.0582)	0.089 (0.074, 0.105)	82.0% (76.6%, 87.3%)
PDL_s_p	88.59% (87.02%, 90.17%)	68.83% (60.76%, 76.89%)	0.867 (0.572, 1.163)	0.433 (0.378, 0.488)	56.0% (49.1%, 62.9%)
SDL	95.12% (94.17%, 96.08%)	16.12% (14.57%, 17.66%)	0.018 (0.011, 0.024)	0.079 (0.070, 0.087)	90.5% (86.4%, 94.6%)
DeDL	97.53% (96.90%, 98.15%)	7.20% (6.45%, 7.95%)	0.008 (0.004, 0.012)	0.040 (0.033, 0.046)	93.5% (90.1%, 96.9%)
Panel B: Comparison of Different Estimators Under $m = 6$					
Estimator	CDR	MAPE	MSE	MAE	BAI
LA	92.05% (90.70%, 93.40%)	27.35% (23.81%, 30.89%)	0.080 (0.056, 0.105)	0.166 (0.147, 0.186)	73.0% (66.8%, 79.2%)
LR	94.88% (94.10%, 95.67%)	18.42% (16.61%, 20.24%)	0.073 (0.038, 0.108)	0.136 (0.118, 0.155)	75.5% (69.4%, 81.6%)
PDL_s_p	84.23% (82.54%, 85.93%)	111.70% (98.07%, 125.33%)	2.172 (1.736, 2.607)	0.874 (0.793, 0.956)	28.0% (21.7%, 34.3%)
SDL	93.07% (92.17%, 93.96%)	27.22% (25.16%, 29.29%)	0.051 (0.037, 0.064)	0.150 (0.136, 0.163)	68.0% (61.5%, 74.5%)
DeDL	95.28% (94.61%, 95.96%)	13.33% (11.99%, 14.68%)	0.023 (0.012, 0.033)	0.079 (0.069, 0.090)	87.0% (82.3%, 91.7%)
Panel C: Comparison of Different Estimators Under $m = 8$					
Estimator	CDR	MAPE	MSE	MAE	BAI
LA	93.83% (92.74%, 94.92%)	28.37% (24.98%, 31.75%)	0.196 (0.135, 0.256)	0.247 (0.218, 0.276)	65.0% (58.3%, 71.7%)
LR	95.51% (94.87%, 96.14%)	22.49% (20.03%, 24.96%)	0.209 (0.128, 0.289)	0.222 (0.186, 0.258)	75.6% (69.2%, 82.0%)
PDL_s_p	78.89% (77.01%, 80.77%)	140.60% (128.28%, 152.91%)	3.825 (3.059, 4.591)	1.246 (1.136, 1.355)	11.5% (7.0%, 16.0%)
SDL	94.89% (94.25%, 95.53%)	22.18% (20.20%, 24.15%)	0.072 (0.025, 0.120)	0.153 (0.133, 0.174)	67.5% (61.0%, 74.0%)
DeDL	95.53% (94.92%, 96.15%)	13.49% (11.82%, 15.15%)	0.049 (0.007, 0.092)	0.099 (0.079, 0.118)	82.0% (76.6%, 87.4%)
Panel D: Comparison of Different Estimators Under $m = 10$					
Estimator	CDR	MAPE	MSE	MAE	BAI
LA	95.01% (93.96%, 96.05%)	31.54% (24.23%, 38.84%)	0.326 (0.152, 0.500)	0.311 (0.251, 0.371)	58.8% (47.7%, 69.8%)
LR	95.51% (94.87%, 96.14%)	25.28% (21.73%, 28.83%)	0.359 (0.146, 0.572)	0.305 (0.240, 0.369)	62.0% (52.3%, 71.7%)
PDL_s_p	77.27% (75.50%, 79.03%)	163.85% (151.47%, 176.22%)	5.360 (4.527, 6.193)	1.563 (1.448, 1.677)	5.0% (2.0%, 8.0%)
SDL	94.27% (93.21%, 95.33%)	26.37% (22.97%, 29.78%)	0.077 (0.054, 0.100)	0.195 (0.171, 0.220)	56.2% (45.1%, 67.4%)
DeDL	94.54% (93.48%, 95.60%)	16.59% (13.39%, 19.78%)	0.046 (0.026, 0.067)	0.127 (0.103, 0.150)	78.8% (69.6%, 87.9%)

Notes: All experiments are replicated 200 times, with 95% CIs reported in parentheses. 95% CIs of average absolute treatment effects are (0.68, 1.06), (1.09, 1.30), (1.45, 1.71), and (1.54, 2.03), respectively, in Panel A, Panel B, Panel C, and Panel D.

**Table 9 Performance of PDL Estimators**

Panel A: Comparison of Different Estimators Under $m = 4$					
Estimator	CDR	MAPE	MSE	MAE	BAI
PDL_s_p	88.59% (87.02%, 90.17%)	68.83% (60.76%, 76.89%)	0.867 (0.572, 1.163)	0.433 (0.378, 0.488)	56.0% (49.1%, 62.9%)
PDL_s_a	95.16% (94.27%, 96.04%)	16.01% (14.49%, 17.53%)	0.012 (0.009, 0.016)	0.075 (0.068, 0.083)	78.0% (72.2%, 83.8%)
PDL_l_p	89.12% (87.61%, 90.64%)	60.15% (53.09%, 67.20%)	0.493 (0.375, 0.610)	0.356 (0.319, 0.393)	56.0% (49.1%, 62.9%)
PDL_l_a	96.34% (95.57%, 97.12%)	12.55% (11.20%, 13.89%)	0.006 (0.004, 0.007)	0.052 (0.048, 0.057)	86.5% (81.7%, 91.3%)
Panel B: Comparison of Different Estimators Under $m = 6$					
Estimator	CDR	MAPE	MSE	MAE	BAI
PDL_s_p	84.23% (82.54%, 85.93%)	111.70% (98.07%, 125.33%)	2.172 (1.736, 2.607)	0.874 (0.793, 0.956)	28.0% (21.7%, 34.3%)
PDL_s_a	95.04% (94.43%, 95.65%)	20.03% (18.39%, 21.67%)	0.021 (0.017, 0.024)	0.104 (0.096, 0.113)	70.5% (64.1%, 76.9%)
PDL_l_p	83.87% (82.33%, 85.40%)	111.37% (99.17%, 123.57%)	1.748 (1.357, 2.138)	0.789 (0.712, 0.866)	25.0% (18.9%, 31.1%)
PDL_l_a	95.73% (95.05%, 96.42%)	16.91% (14.93%, 18.89%)	0.015 (0.012, 0.019)	0.085 (0.077, 0.093)	68.0% (61.5%, 74.5%)
Panel C: Comparison of Different Estimators Under $m = 8$					
Estimator	CDR	MAPE	MSE	MAE	BAI
PDL_s_p	78.89% (77.01%, 80.77%)	140.60% (128.28%, 152.91%)	3.825 (3.059, 4.591)	1.246 (1.136, 1.355)	11.5% (7.0%, 16.0%)
PDL_s_a	95.04% (94.43%, 95.65%)	20.03% (18.39%, 21.67%)	0.021 (0.017, 0.024)	0.104 (0.096, 0.113)	70.5% (64.1%, 76.9%)
PDL_l_p	80.80% (79.15%, 82.44%)	125.38% (114.46%, 136.29%)	3.059 (2.347, 3.770)	1.098 (1.001, 1.195)	10.0% (5.8%, 14.2%)
PDL_l_a	95.43% (94.90%, 95.95%)	20.24% (18.36%, 22.13%)	0.035 (0.028, 0.041)	0.137 (0.126, 0.148)	57.5% (50.6%, 64.4%)
Panel D: Comparison of Different Estimators Under $m = 10$					
Estimator	CDR	MAPE	MSE	MAE	BAI
PDL_s_p	77.27% (75.50%, 79.03%)	163.85% (151.47%, 176.22%)	5.360 (4.527, 6.193)	1.563 (1.448, 1.677)	5.0% (2.0%, 8.0%)
PDL_s_a	95.14% (94.69%, 95.59%)	24.87% (22.64%, 27.11%)	0.052 (0.044, 0.061)	0.173 (0.160, 0.185)	43.0% (36.1%, 49.9%)
PDL_l_p	76.03% (73.04%, 79.01%)	159.58% (124.10%, 195.06%)	5.436 (3.533, 7.339)	1.472 (1.224, 1.720)	6.0% (1.2%, 10.8%)
PDL_l_a	95.67% (94.82%, 96.53%)	19.66% (17.00%, 22.31%)	0.033 (0.025, 0.041)	0.140 (0.122, 0.157)	56.0% (41.7%, 70.3%)

Note: All experiments are replicated 200 times, with 95% CIs reported in parentheses.

treatments, rather than the bad approximation ability of DNN. When we increase the DNN width from 10 to 40, the performance only slightly increases. Also, PDL indeed has much better in-sample tests. Because when we incorporate data from all treatment combinations in the training, the resulting estimators PDL\_s\_a and PDL\_l\_a have comparable performance with the best estimator DeDL.

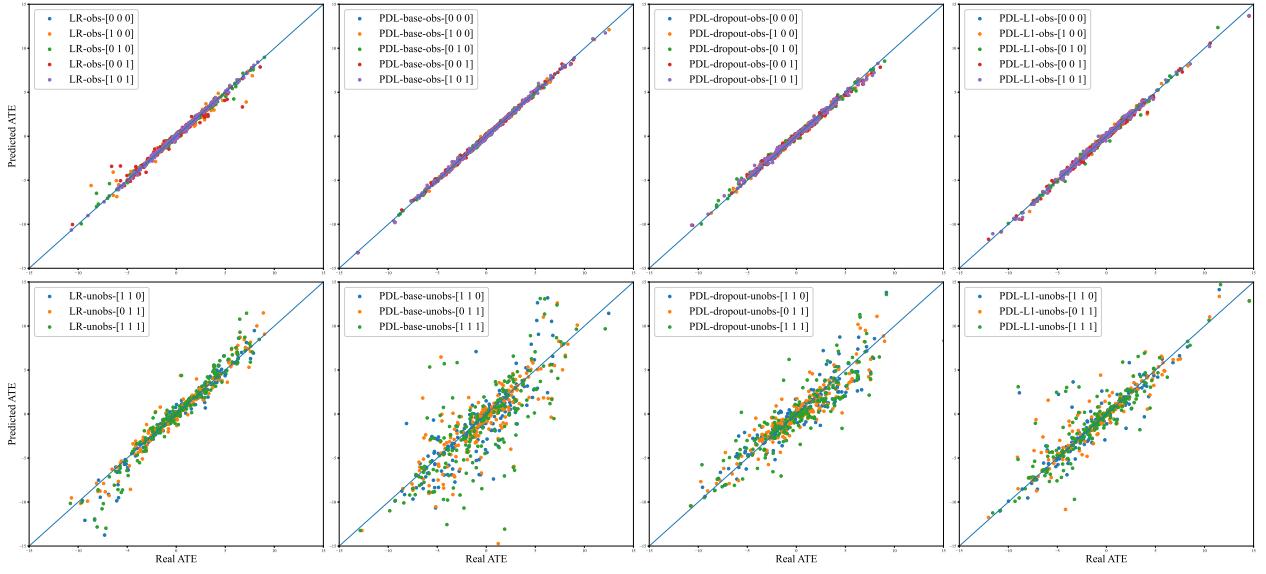
It is within our expectation that PDL with partially observed treatments has such bad performance because it can only access the data generated by base treatment level,  $m$  single experiment data, and only one treatment level with interaction  $(1, 1, 0, \dots, 0)$ . It means that it is almost impossible for PDL to learn interac-

tion between different experiments. Unlike LR and SDL, which impose parametric structures of experimental interaction, PDL aims only at increasing the performance of in-sample outcome prediction, totally ignoring the out-of-sample performance. One may argue that this is due to the over-fitting of PDL.

To explore in more detail why PDL performs badly, we investigate further. To simplify the discussion, we conduct an extra synthetic experiment with  $m = 3$ ; we report the result in Figure 12. Each point in the scatter plots represents the values of real ATE (x-axis) and predicted ATE (y-axis). From left to right, we visualize the performance of LR, PDL-base (i.e., PDL<sub>s,p</sub>), PDL-dropout (i.e., PDL<sub>s,p</sub> with  $p = 0.1$  dropout regularizer after each activation layer), and PDL-L1 (i.e., PDL<sub>s,p</sub> with  $L_1$  regularization loss over DNN parameters with fine-tuned weight 0.05).

Four subfigures in the upper panel show the in-sample performance, while lower panel subfigures show the performance under unobserved treatment combinations. Notice that PDL-base has better in-sample performance than LR, as the data points are more concentrated around true line  $y = x$ , but PDL-base has the worst out-of-sample performance. Although LR assumes linear extrapolation of treatment effects, in our example, most scatter points in the out-of-sample test are still well concentrated around  $y = x$  except clear patterns of overestimate when absolute ATE increases. When applying regularizations, PDL-dropout and PDL-L1 have deteriorated in-sample performance with points less concentrated around the true line while improving out-of-sample performance.

Generally, we do not know the out-of-sample ground-truth ATE in practice, which makes it difficult to guide the selection of regularizers. We also try other regularizers, such as early stopping,  $L_2$  parameter weights, and smaller network sizes, which, however, still perform badly comparable to LR. Due to the bad performance of PDL with partially observed treatments, we do not report it in the following simulations.



**Figure 12 LR and PDL Estimator Comparison**

**Table 10 Performance of PDL With Regularizers**

Estimator	CDR	MAPE	MSE	MAE	BAI
LA	93.56% (92.06%, 95.07%)	27.44% (22.60%, 32.29%)	0.705 (0.504, 0.905)	0.408 (0.359, 0.457)	89.0% (84.6%, 93.4%)
LR	95.50% (94.37%, 96.63%)	26.01% (20.56%, 31.45%)	0.654 (0.449, 0.859)	0.389 (0.335, 0.443)	91.5% (87.6%, 95.4%)
PDL-base	91.62% (90.22%, 93.03%)	52.68% (44.27%, 61.09%)	2.930 (2.104, 3.756)	0.762 (0.675, 0.849)	73.0% (66.8%, 79.2%)
PDL-dropout	90.81% (89.17%, 92.46%)	35.74% (31.43%, 40.04%)	0.967 (0.739, 1.195)	0.504 (0.453, 0.555)	63.5% (56.8%, 70.2%)
PDL-L1	92.00% (90.25%, 93.75%)	33.64% (27.96%, 39.32%)	1.274 (0.513, 2.035)	0.426 (0.354, 0.498)	84.5% (79.4%, 89.6%)

Note: All experiments are replicated 200 times under  $m = 3$ , with 95% CIs reported in parentheses.

## D.2. Complete Results of the Experiments in Section 5.2

The complete results from this set of experiments are documented in Table 11, the columns of which are the same as Table 8. The estimators LA and LR have the same performance when decreasing the DNN convergence rate with increasing  $\delta$ . Thus, we report their performance in Panel A separately. When comparing results within Panels B, C, and D, we can observe that DeDL significantly improves the performance of SDL by decreasing MSE and MAE, as well as increasing BAI, while CDR and MAPE are only marginally improved. With increasing  $\delta$ , SDL and DeDL get worse under all performance metrics due to the larger bias. However, DeDL is still significantly better than LA and LR, even when  $\delta = 0.3$  as shown in Panel D. In summary, DeDL is consistently better than other estimators, even with large DNN estimation biases, as long as the link function is not misspecified.

## D.3. Complete Results of the Experiments in Section 5.3

Table 12 shows the complete simulation results. Comparing across different panels representing different values of  $\gamma$ , one can observe that when the link function gets more misspecified, SDL and DeDL estimators get worse under all metrics. While the MAPE, MSE, and MAE performances of LA and LR are not significantly deteriorated, considering the increased absolute treatment effects listed in table notes. When the model is not misspecified or marginally misspecified, i.e.,  $\gamma \in \{0, 1, 3\}$ , SDL and DeDL work no worse than LA in all performance metrics. When  $\gamma = 1$ , DeDL can only marginally improve the performance of SDL for all metrics. However, when  $\gamma$  is increased to 3, we can observe that DeDL has worse MSE performance than SDL. Even worse, when  $\gamma$  is increased to 5, DeDL is not better than SDL under all performance metrics. In summary, we still recommend using DeDL when  $\gamma \in \{0, 1, 3\}$ .

## D.4. Imbalanced Covariates

This set of simulations investigates a practical setting where the observed  $\mathbf{X}$  distribution deviates from the population. We call this setting *imbalanced covariates*, i.e.,  $\mathbf{X}$  covariates are imbalanced between any treatment level  $\mathbf{t} \in \{0, 1\}^m$  and population  $\mathbf{X}$  distribution. The imbalanced covariates affect both training and inference stages, invalidating the DeDL estimators. Below, we discuss how to rebalance the covariates to get precise and trustworthy ATE estimates.

**Table 11 DNN Convergence Violation Result**

Panel A: Performance of Benchmarks					
Estimator	CDR	MAPE	MSE	MAE	BAI
LA	94.56% (93.69%, 95.44%)	19.93% (17.94%, 21.93%)	0.085 (0.066, 0.104)	0.179 (0.162, 0.195)	92.0% (88.2%, 95.8%)
LR	96.88% (96.21%, 97.54%)	13.59% (12.11%, 15.08%)	0.046 (0.036, 0.056)	0.127 (0.115, 0.139)	94.0% (90.7%, 97.3%)
Panel B: Comparison of Different Estimators Under $\delta = 0.1$					
Estimator	CDR	MAPE	MSE	MAE	BAI
SDL	96.97% (96.32%, 97.62%)	4.98% (4.58%, 5.38%)	0.013 (0.010, 0.015)	0.074 (0.066, 0.083)	92.5% (88.8%, 96.2%)
DeDL	98.56% (98.12%, 99.01%)	5.04% (4.32%, 5.76%)	0.003 (0.002, 0.003)	0.031 (0.028, 0.035)	97.0% (94.6%, 99.4%)
Panel C: Comparison of Different Estimators Under $\delta = 0.2$					
Estimator	CDR	MAPE	MSE	MAE	BAI
SDL	94.19% (93.19%, 95.19%)	11.06% (10.28%, 11.83%)	0.061 (0.049, 0.072)	0.170 (0.153, 0.186)	85.5% (80.6%, 90.4%)
DeDL	96.31% (95.50%, 97.12%)	11.10% (9.46%, 12.74%)	0.016 (0.012, 0.020)	0.078 (0.069, 0.087)	95.5% (92.6%, 98.4%)
Panel D: Comparison of Different Estimators Under $\delta = 0.3$					
Estimator	CDR	MAPE	MSE	MAE	BAI
SDL	93.44% (92.48%, 94.39%)	15.53% (14.33%, 16.73%)	0.145 (0.118, 0.173)	0.259 (0.232, 0.286)	80.0% (74.4%, 85.6%)
DeDL	94.63% (93.74%, 95.51%)	12.78% (11.05%, 14.50%)	0.032 (0.024, 0.039)	0.108 (0.095, 0.120)	92.5% (88.8%, 96.2%)

Notes: All simulations are replicated 200 times, with 95% CIs reported in parentheses. 95% CIs of average absolute treatment effect are (1.45, 1.65) in all panels.

We adopt exactly the same simulation setup to Section 5.2 except that the observed covariates follow a different distribution. Specifically, the last dimension of  $\mathbf{x}$  follows the exponential distribution with rate  $\lambda \in \{2.0, 1.0, 0.5\}$  instead of the uniform distribution  $\mathcal{U}(0, 1)$ . The ground truth ATEs are still calculated using the uniform distributed  $\mathbf{x}$ . Although this setup is relatively simple because the observed covariates uniformly deviate from the true distribution across all treatment combinations while in practice the observed covariates  $\mathbf{x}$  may even follow different distributions under different  $\mathbf{t}$ , this simulation result still demonstrates the importance of rebalancing covariates.

To reconcile the imbalanced covariates, one can do stratified sampling on sampled units to match the covariate distribution over the population, as we implement in our empirical study. There are also many re-randomization techniques to improve covariate balance in experiments. We refer interested readers to Morgan and Rubin (2012) and Li et al. (2020).

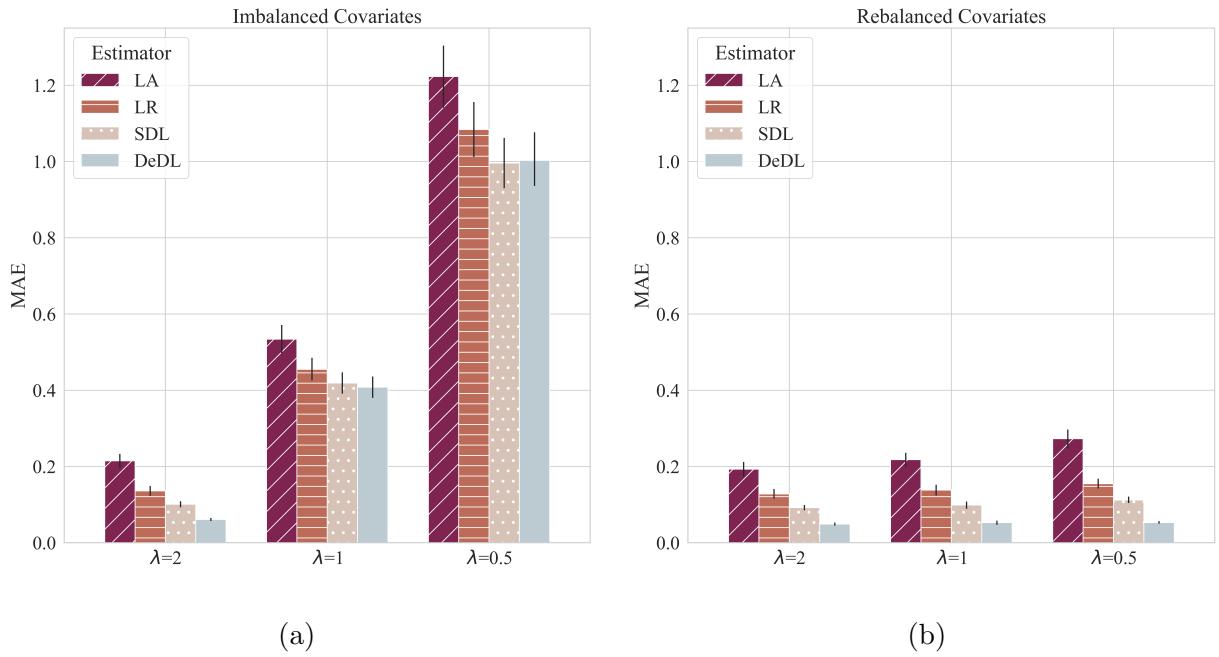
In this simulation study, to keep the discussion simple, we use the same stratified sampling procedure in our empirical study. Specifically, we focus on the imbalanced covariate dimension with exponential distribution. First, we do stratified sampling to keep only the data with  $\mathbf{x}$  in the support  $[0, 1]^{d_{\mathbf{x}}}$ . Then we do stratified sampling to make sure the imbalanced dimension of  $\mathbf{x}$  is rebalanced in the sense that the sample sizes in  $[0, 1]^{d_{\mathbf{x}}-1} \times [0, 0.5]$  and  $[0, 1]^{d_{\mathbf{x}}-1} \times [0.5, 1]$  are the same. Through stratified sampling, we may discard some samples but sacrifice efficiency. We also conducted the stratified sampling with higher accuracy, e.g., the numbers of samples in five buckets with 0.2 bandwidth are the same.

**Table 12 Model Misspecification Result**

Panel A: Comparison of Different Estimators Under $\gamma = 0$					
Estimator	CDR	MAPE	MSE	MAE	BAI
LA	94.78% (93.80%, 95.76%)	20.69% (18.30%, 23.08%)	0.074 (0.056, 0.091)	0.167 (0.151, 0.182)	94.5% (91.3%, 97.7%)
LR	97.38% (96.81%, 97.94%)	12.81% (11.53%, 14.08%)	0.043 (0.033, 0.053)	0.125 (0.112, 0.138)	94.5% (91.3%, 97.7%)
SDL	97.71% (97.18%, 98.26%)	10.07% (8.92%, 11.21%)	0.014 (0.010, 0.018)	0.075 (0.068, 0.081)	96.5% (93.9%, 99.1%)
DeDL	99.28% (98.99%, 99.57%)	3.23% (2.68%, 3.78%)	0.002 (0.001, 0.003)	0.024 (0.021, 0.027)	99.0% (97.6%, 100.4%)
Panel B: Comparison of Different Estimators Under $\gamma = 1$					
Estimator	CDR	MAPE	MSE	MAE	BAI
LA	95.56% (94.77%, 96.35%)	21.76% (19.29%, 24.23%)	0.091 (0.069, 0.112)	0.189 (0.171, 0.206)	87.5% (82.9%, 92.1%)
LR	97.38% (96.79%, 97.96%)	12.85% (11.45%, 14.24%)	0.042 (0.033, 0.052)	0.124 (0.113, 0.136)	88.0% (83.5%, 92.5%)
SDL	97.22% (96.57%, 97.86%)	11.55% (10.40%, 12.70%)	0.027 (0.019, 0.035)	0.100 (0.091, 0.109)	90.5% (86.4%, 94.6%)
DeDL	98.81% (98.33%, 99.29%)	5.67% (4.87%, 6.47%)	0.014 (0.008, 0.020)	0.056 (0.049, 0.064)	92.5% (88.8%, 96.2%)
Panel C: Comparison of Different Estimators Under $\gamma = 3$					
Estimator	CDR	MAPE	MSE	MAE	BAI
LA	94.62% (93.71%, 95.54%)	18.07% (16.18%, 19.96%)	0.112 (0.075, 0.148)	0.210 (0.190, 0.229)	89.0% (84.6%, 93.4%)
LR	97.09% (96.46%, 97.73%)	12.10% (10.77%, 13.43%)	0.050 (0.036, 0.063)	0.135 (0.122, 0.149)	88.0% (83.5%, 92.5%)
SDL	97.00% (96.33%, 97.67%)	15.10% (13.54%, 16.66%)	0.123 (0.088, 0.159)	0.199 (0.180, 0.218)	90.5% (86.4%, 94.6%)
DeDL	97.50% (96.77%, 98.22%)	13.44% (10.87%, 16.00%)	0.151 (0.096, 0.207)	0.181 (0.156, 0.207)	92.5% (88.8%, 96.2%)
Panel D: Comparison of Different Estimators Under $\gamma = 5$					
Estimator	Significance	MAPE	MSE	MAE	BAI
LA	95.34% (94.47%, 96.22%)	19.93% (17.12%, 22.74%)	0.155 (0.125, 0.185)	0.263 (0.241, 0.285)	88.0% (83.5%, 92.5%)
LR	96.97% (96.21%, 97.73%)	12.05% (10.28%, 13.81%)	0.077 (0.053, 0.102)	0.170 (0.153, 0.187)	92.5% (88.8%, 96.2%)
SDL	95.90% (95.09%, 96.72%)	17.24% (15.21%, 19.26%)	0.241 (0.183, 0.299)	0.277 (0.251, 0.304)	88.5% (84.0%, 93.0%)
DeDL	95.46% (94.43%, 96.50%)	23.20% (18.31%, 28.09%)	0.559 (0.375, 0.743)	0.333 (0.284, 0.381)	84.5% (79.4%, 89.6%)

Notes: All simulations are replicated 200 times, with 95% CIs reported in parentheses. 95% CIs of average absolute treatment effects are (1.45, 1.65), (1.52, 1.72), (2.06, 2.36), and (2.71, 3.07) respectively in Panel A, Panel B, Panel C, and Panel D.

We report the MAEs for different estimators with balanced and imbalanced covariates in Figure 13(a) and (b), respectively. Using the imbalanced covariates for both training and inference, Figure 13(a) reports the comparison results. (We present the complete results in Table 13.) After the stratified sampling, we use the rebalanced covariates for both training and inference; we show the result in Figure 13(b).  $\lambda \in \{2.0, 1.0, 0.5\}$  indicates the growing imbalance level. The key observation is that when the data is too imbalanced with



**Figure 13 MAE Comparison Among Estimators Under the Imbalanced Covariates Setting.** Panel (a) shows the performance of LA, LR, SDL, and DeDL before rebalancing. Panel (b) presents the performance after rebalancing.

$\lambda \in \{1.0, 0.5\}$ , DeDL is not precise. After the stratified sampling, debiasing is still trustworthy, reducing MAE compared to SDL.

**Table 13 Imbalanced Covariates Result**

Estimator	CRD	MAPE	MSE	MAE	BAI
Panel A: Comparison of Different Estimators Under $\lambda = 2.0$					
Before Covariates Rebalancing					
LA	91.22% (89.99%, 92.45%)	32.03% (28.21%, 35.85%)	0.104 (0.081, 0.127)	0.215 (0.197, 0.233)	87.5% (82.9%, 92.1%)
LR	96.00% (95.32%, 96.68%)	18.92% (16.87%, 20.97%)	0.047 (0.036, 0.059)	0.136 (0.123, 0.149)	91.0% (87.0%, 95.0%)
SDL	96.12% (95.42%, 96.83%)	15.84% (14.09%, 17.60%)	0.024 (0.018, 0.031)	0.101 (0.093, 0.109)	95.0% (92.0%, 98.0%)
DeDL	96.44% (95.74%, 97.13%)	11.10% (9.71%, 12.48%)	0.007 (0.006, 0.008)	0.061 (0.057, 0.065)	95.0% (92.0%, 98.0%)
After Covariates Rebalancing					
LA	93.94% (92.85%, 95.02%)	27.24% (23.10%, 31.38%)	0.102 (0.074, 0.129)	0.193 (0.173, 0.212)	92.0% (88.2%, 95.8%)
LR	96.44% (95.75%, 97.13%)	18.36% (15.69%, 21.03%)	0.044 (0.033, 0.056)	0.128 (0.116, 0.141)	93.5% (90.1%, 96.9%)
SDL	96.62% (95.95%, 97.30%)	14.47% (12.66%, 16.28%)	0.019 (0.015, 0.023)	0.092 (0.085, 0.099)	96.0% (93.3%, 98.7%)
DeDL	97.66% (97.11%, 98.20%)	7.86% (6.66%, 9.05%)	0.006 (0.004, 0.007)	0.049 (0.045, 0.053)	98.0% (96.0%, 100.0%)
Panel B: Comparison of Different Estimators Under $\lambda = 1.0$					
Before Covariates Rebalancing					
LA	87.84% (86.47%, 89.21%)	82.23% (73.27%, 91.18%)	0.519 (0.445, 0.593)	0.534 (0.497, 0.571)	71.5% (65.2%, 77.8%)
LR	90.44% (89.36%, 91.51%)	70.13% (62.66%, 77.60%)	0.371 (0.321, 0.420)	0.455 (0.426, 0.485)	72.0% (65.7%, 78.3%)
SDL	90.53% (89.41%, 91.66%)	71.28% (63.36%, 79.20%)	0.304 (0.260, 0.348)	0.419 (0.391, 0.447)	76.0% (70.0%, 82.0%)
DeDL	90.59% (89.51%, 91.68%)	68.73% (61.16%, 76.30%)	0.291 (0.248, 0.334)	0.408 (0.380, 0.436)	75.5% (69.5%, 81.5%)
After Covariates Rebalancing					
LA	91.44% (90.29%, 92.58%)	32.66% (28.67%, 36.66%)	0.109 (0.086, 0.133)	0.218 (0.199, 0.236)	88.0% (83.5%, 92.5%)
LR	95.84% (95.17%, 96.52%)	20.03% (16.01%, 24.04%)	0.056 (0.036, 0.076)	0.138 (0.124, 0.152)	94.5% (91.3%, 97.7%)
SDL	96.00% (95.23%, 96.77%)	15.04% (12.57%, 17.51%)	0.027 (0.018, 0.036)	0.099 (0.089, 0.108)	96.0% (93.3%, 98.7%)
DeDL	96.47% (95.84%, 97.10%)	9.16% (7.23%, 11.08%)	0.008 (0.004, 0.012)	0.053 (0.047, 0.058)	96.0% (93.3%, 98.7%)
Panel C: Comparison of Different Estimators Under $\lambda = 0.5$					
Before Covariates Rebalancing					
LA	78.41% (76.31%, 80.51%)	186.87% (167.63%, 206.10%)	2.644 (2.289, 2.999)	1.223 (1.141, 1.304)	43.5% (36.6%, 50.4%)
LR	80.84% (78.92%, 82.77%)	167.21% (150.48%, 183.94%)	2.097 (1.811, 2.383)	1.084 (1.012, 1.156)	47.0% (40.0%, 54.0%)
SDL	81.50% (79.51%, 83.49%)	162.02% (144.89%, 179.15%)	1.737 (1.503, 1.972)	0.996 (0.930, 1.062)	51.0% (44.0%, 58.0%)
DeDL	81.34% (79.36%, 83.33%)	163.63% (146.21%, 181.06%)	1.767 (1.528, 2.005)	1.003 (0.936, 1.070)	51.5% (44.5%, 58.5%)
After Covariates Rebalancing					
LA	88.78% (87.40%, 90.17%)	42.56% (37.80%, 47.32%)	0.158 (0.126, 0.191)	0.273 (0.248, 0.297)	84.0% (78.9%, 89.1%)
LR	94.78% (93.85%, 95.72%)	22.60% (20.11%, 25.09%)	0.055 (0.045, 0.065)	0.155 (0.142, 0.168)	88.5% (84.0%, 93.0%)
SDL	94.41% (93.49%, 95.32%)	19.69% (17.41%, 21.97%)	0.026 (0.022, 0.030)	0.112 (0.104, 0.121)	92.0% (88.2%, 95.8%)
DeDL	94.75% (93.87%, 95.63%)	9.27% (8.32%, 10.21%)	0.005 (0.005, 0.006)	0.053 (0.050, 0.057)	93.5% (90.1%, 96.9%)